

**SFE Clearing Bulletin No:** 142/01

**From:** SFE Clearing Corporation Pty Ltd ABN 91 050 615 864

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### **LAST DAY OF TRADING IN DECEMBER 2001 AUSTRALIAN DOLLAR FUTURES CONTRACT**

The December 2001 AUD Futures Contract ceases trading at 11:00 on Tuesday, 18 December 2001. Participants are reminded of the SFE Clearing House delivery procedure, whereby all Clearing activities must be completed in Secure prior to 13:00.

Participants must be aware that the SFE will undertake Register Closing at 13:00 no more Clearing activities can be performed after this time.

The table below outlines the requirements for Traders and Back Office staff for the expiry & delivery process.

#### **Processing timetable for last day of trading:**

<b>Deadline</b>	<b>Activity</b>
11:00	Trading closes in the AF December contract.
13:00	All participants to have completed all Clearing activities within SECUR. Clearing Participants to send final position closeout and net downs
13:30*	All Ending Position Confirmation forms to be received by SFE Clearing House.
19:00	Delivery Notification Advices faxed to Participants.

\* Please note the amended time for receipt of the ending position confirmation form is 13:30pm

# S F E B U L L E T I N C O N T I N U E D

## Processing timetable for settlement day:

07:00	Delivery Notification Advices ready to be collected from the mail room Royal Naval House.
09:00	US Dollars are transferred to and from participants PPS Bank accounts.
10:30	AUD to be transferred to SFE Clearing House via Austraclear from participants with sold ending positions.
12:00	AUD to be transferred from SFE Clearing House via Austraclear to participants with bought ending positions.

Please ensure you are in a position to comply with the above requirements.

Should you have any queries please contact Clearing Support Centre on (02) 9256-0546.



**SEHAM ESTEPHAN**  
**SUPERVISOR – CLEARING SUPPORT CENTRE**

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