



**SFE Clearing Bulletin No:** 91/02

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

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**LAST DAY OF TRADING IN SEPTEMBER 2002 AUSTRALIAN DOLLAR FUTURES CONTRACT**

The September 2002 AUD Futures Contract ceases trading at 11:00am on Tuesday, 17 September 2002. Participants are reminded of the SFE Clearing House delivery procedure, whereby all Clearing activities must be completed in Secure prior to 1:00pm.

Participants should be aware that the SFE will undertake Register Closing at 1:00pm. 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>
11:00am	Trading closes in the AF September contract.
1:00pm	All participants to have completed all Clearing activities within SECUR. Clearing Participants to send final position closeout and net downs
1:30pm*	All Ending Position Confirmation forms to be received by SFE Clearing.
7:00pm	Delivery Notification Advices faxed to Participants.

\* Please note the amended time for receipt of the ending position confirmation form is 1:30pm

# 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:

7:00am	Delivery Notification Advices ready to be collected from the mail room Royal Naval House.
9:00am	US Dollars are transferred to and from participants PPS Bank accounts.
10:30am	AUD to be transferred to SFE Clearing via Austraclear from participants with sold ending positions.
12:00pm	AUD to be transferred from SFE Clearing 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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