

SFE NOTICE NO. 114/06

Date of Issue: 27th September 2006
 Effective Date: 2nd October 2006

October 2006 Labour Day Trading and Clearing Hours

Please find below details of the trading and clearing activities for the Labour Day Holiday for SFE and NZ market.

Date	Products	Trading Hours	Clearing Hours
Monday 2 nd October 2006	AUD	Normal Trading Hours	Normal Clearing Hours
Monday 2 nd October 2006	NZD	Normal Trading Hours	Normal Clearing Hours
Monday 2 nd October 2006	USD	Normal Trading Hours	Normal Clearing Hours

AUD and NZD Cash Flows 2nd October 2006

Please note that Austraclear and New Zealand Austraclear will be open as usual on Labour Day Holiday 2nd October 2006.

Clearing Participants may elect to settle shortages/excesses via Austraclear as per normal. Alternatively they may leave extra margins in the House and Client accounts with SFE Clearing on Friday 29th September 2006.

These extra margins will be used to cover any shortages on the 2nd October 2006, with the balance being treated as excess cash and hence not subject to the 0.50% per annum interest haircut.

Those Participants settling funds through Austraclear on 2nd October 2006 will pay/receive funds subject to normal cut off times.

All other Participants will be required to deposit excess funds on the 29th September 2006, equal at least to the initial margin balance on the Participant's House and Client accounts calculated as at close of business Thursday 28th September, 2006.

USD Cash Flows 2nd October 2006

Please note that there will be no USD cash flows on 2nd October 2006.

Participants will be required to deposit excess funds on the 29th September 2006 equal at least to the initial margin balance on the Participant's USD House and USD Client accounts calculated as at close of business Thursday 28th September, 2006.

Please be reminded that AUD and NZD can be used to cover USD initial margins with the standard 4% valuation haircut applicable.

Daily Beneficial Ownership Reports (DBORs)

Participants are reminded that as 2nd October is a trading day for all contracts, DBORs are required to be lodged for all contracts representing all positions carried at the close of trading, 2nd October.

The Compliance and Surveillance Department will not be staffed on 2nd October, so DBORs detailing positions carried at close of trading, Friday 29th September will not be required to be lodged until 8:00 am, Tuesday 3rd October.

Should you have any queries in regard to DBORs, please contact Nick Gaut, Market Analyst, Compliance & Surveillance, on +61-2-9256-0414 or by e-mail at ngaut@sfe.com.au.

Please fax the attached form detailing Banking Arrangements to SFE Business Operations on (02) 9256 0426 by 4pm Thursday 28th September 2006.

Should you have any queries please contact SFE Service Desk on 9256-0677 or servicedesk@sfe.com.au



David Raper
General Manager – Business Operations



ANNEXURE

Attention: SFE CLEARING
FAX NUMBER : (02) 9256 0426

CONFIRMATION OF BANKING ARRANGEMENTS FOR MONDAY 2nd OCTOBER 2006

Our organisation,(Participant Name) confirms to SFE Clearing that the banking arrangements set out, will apply for Monday 2nd October 2006.

AUD CASH MOVEMENTS 2nd October 2006

YES NO WILL YOU BE DEPOSITING ADDITIONAL AUD MARGINS?

YES NO WILL YOU BE SETTLING AUD MARGIN OBLIGATIONS IN EXIGO (Ensure your Bank account is flagged to be used on a Public Holiday in Exigo)

NZD CASH MOVEMENTS 2nd October 2006

YES NO WILL YOU BE DEPOSITING ADDITIONAL NZD MARGINS?

YES NO WILL YOU SETTLING NZD MARGIN OBLIGATIONS IN NZ AUSTRACLEAR?

USD CASH MOVEMENTS 2nd October 2006

YES NO WILL YOU BE DEPOSITING ADDITIONAL USD MARGINS?

YES NO WILL YOU USING ALTERNATIVE MARGIN COVER (AUD or NZD)?

Participant's Authorised Signature

Participant's Authorised Signature