

**SFE NOTICE NO. 62/06**

Date of Issue: 6<sup>th</sup> June 2006  
 Effective Date: 12<sup>th</sup> June 2006

## June 2006 Queen's Birthday Trading and Clearing Hours

Please find below details of the trading and clearing activities for the Queen's Birthday Holiday for SFE products.

Calendar Date	Products	Trading Hours	Clearing Hours
Friday 9 <sup>th</sup> June 2006	SFE	Day Session OPEN Night Session OPEN XT & YT ONO unavailable UX available	Normal Clearing Hours
Monday 12 <sup>th</sup> June 2006	SFE	Day Session CLOSED Night Session OPEN	Clearing will cease at 11am for Friday Night Session

### DAILY SETTLEMENTS

All SFE AUD and USD denominated contracts that are available for trading on Friday 9<sup>th</sup> June 2006 for trade date Monday 12<sup>th</sup> June 2006 will be settled on Monday 12<sup>th</sup> June 2006 at 9:00am.

Closing prices from the Friday night session will be used in line with the Operating Rules and normal settlement procedures. All other contracts that do not trade overnight will settle unchanged from their previous settlement prices.

All SFE New Zealand Dollar denominated contracts will settle as per normal on Monday 12<sup>th</sup> June, 2006.

### SECUR AND SPAN AVAILABILITY

SFE Market: Clearing activity in SECUR will be available until 11:00am Sydney time on Monday 12<sup>th</sup> June 2006. The SFE SPAN file will be made available no later than 11am on Monday 12<sup>th</sup> June 2006. Clearing activity in SECUR for the New Zealand market will remain unchanged and cease at 7.30pm Sydney time.

### SFE CLEARING

#### Sydney Cash Flows – 12<sup>th</sup> June 2006.

Clearing Participants are required to leave Unallocated Margins in both their House and Client accounts with SFE Clearing on Friday 9<sup>th</sup> June 2006 in AUD and USD. These Unallocated Margins will be used to cover any shortages due on 12<sup>th</sup> June. The balance will be treated as excess cash and therefore, not subject to the normal Initial Margin haircut.

The Unallocated Margins required will be equivalent to the total Initial Margin on both the Participant's House and Client accounts calculated as at close of business Thursday 8<sup>th</sup> June, 2006.

Unallocated Margins are able to be lodged in other accepted currencies in addition to the base currency (AUD or USD) of the products on which unallocated margin obligations are required. The Currency Valuation haircut (4%) will be applicable to such deposits.

#### New Zealand Cash Flows – 12<sup>th</sup> June 2006.

Clearing Participants will be required to pay any shortages in their NZ House and Client accounts as per normal.

Participants do have the option to avoid NZD cashflows on Monday 12<sup>th</sup> June, by depositing additional cover on Friday 9<sup>th</sup> June, 2006. This additional cover will be equivalent to the total Initial margin on both House and Client accounts calculated as at close of business Thursday 8<sup>th</sup> June 2006.

**Daily Beneficial Ownership Reports (DBORs)**

Participants are reminded that as 12<sup>th</sup> June 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, 12<sup>th</sup> June.

The Compliance and Surveillance Department will not be staffed on 12<sup>th</sup> June, so DBORs detailing positions carried at close of trading, Friday 9<sup>th</sup> June will not be required to be lodged until 8:00 am, Tuesday 13<sup>th</sup> June.

Should you have any queries in this regard, please contact Nick Gaut, Market Analyst, Compliance & Surveillance, on +61-2-9256-0414 or by e-mail at [ngaut@sfe.com.au](mailto:ngaut@sfe.com.au) .

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**All Participants** are required to complete the attached form detailing their cash funding preferences and return to SFE Clearing by no later than 4pm Thursday 8<sup>th</sup> June 2006.

Please fax this form to SFE Clearing on (02) 9256 0426.

Should you have any queries please contact SFE Service Desk on (02) 9256 0677.



David Raper  
**General Manager – Business Operations**



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

**CONFIRMATION OF BANKING ARRANGEMENTS FOR  
Monday 12<sup>th</sup> June 2006**

Our organisation, .....(Participant Name) confirms to SFE Clearing that the banking arrangements set out, will apply for Monday 12<sup>th</sup> June 2006. (Place an “X” where applicable below)

YES                      NO                      **WILL YOUR SYDNEY OFFICE BE OPEN?**

AUD CASH MOVEMENTS 12<sup>th</sup> June 2006

YES                      **WILL YOU BE DEPOSITING EXTRA AUD MARGINS?**

USD CASH MOVEMENTS 12<sup>th</sup> June 2006

YES                      **WILL YOU BE DEPOSITING EXTRA USD MARGINS?**

NZD CASH MOVEMENTS 12<sup>th</sup> June 2006

YES                      NO                      **WILL YOU BE DEPOSITING EXTRA NZD MARGINS?**

YES                      NO                      **MARGIN PAYMENT AS PER NORMAL**

\_\_\_\_\_  
Participant’s Authorised Signature

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Participant’s Authorised Signature