

CIRCULAR



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**To: All Members
Back Office Accounting Suppliers
Clearing Members**

No: 314/98

Deliverable Share Futures Expiry Dates September 1999 and December 1999 BHP RIO and WMC Contracts

Members' attentions is drawn to DSF® By –Law 2(a) which states "the final trading day shall be the last Thursday of the settlement month or such other day as determined by the Board or the Chief Executive".

This By-Law allows the Exchange flexibility to vary the expiry of the Deliverable Share Futures contracts where appropriate, such as synchronising it with the expiry of AOM contracts.

For the September 1999 and December 1999 options contracts, the AOM has determined expiry dates which are not the "last Thursday of the settlement month". For consistency, pursuant to DSF® 2(a), the Chief Executive has determined the following expiry dates for BHP, RIO, and WMC Deliverable Share Futures contracts:

- September 1999 Contract 23 September
- December 1999 Contract 23 December

MAY 1999 WHEAT OPTION EXPIRY DATE

Members are advised that the Board has determined that the Declaration Date (Expiry Date) of the May 1999 Wheat Options contract will be 23 April 1999 rather than 26 April 1999. This decision has been made because 26 April 1999 has been gazetted as a public holiday in NSW, but not in Victoria.

**Bob Langley
Trading Floor Contracts & Education Liaison Officer**

10/11/98

**SYDNEY FUTURES EXCHANGE LIMITED
ACN 000 299 392**

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