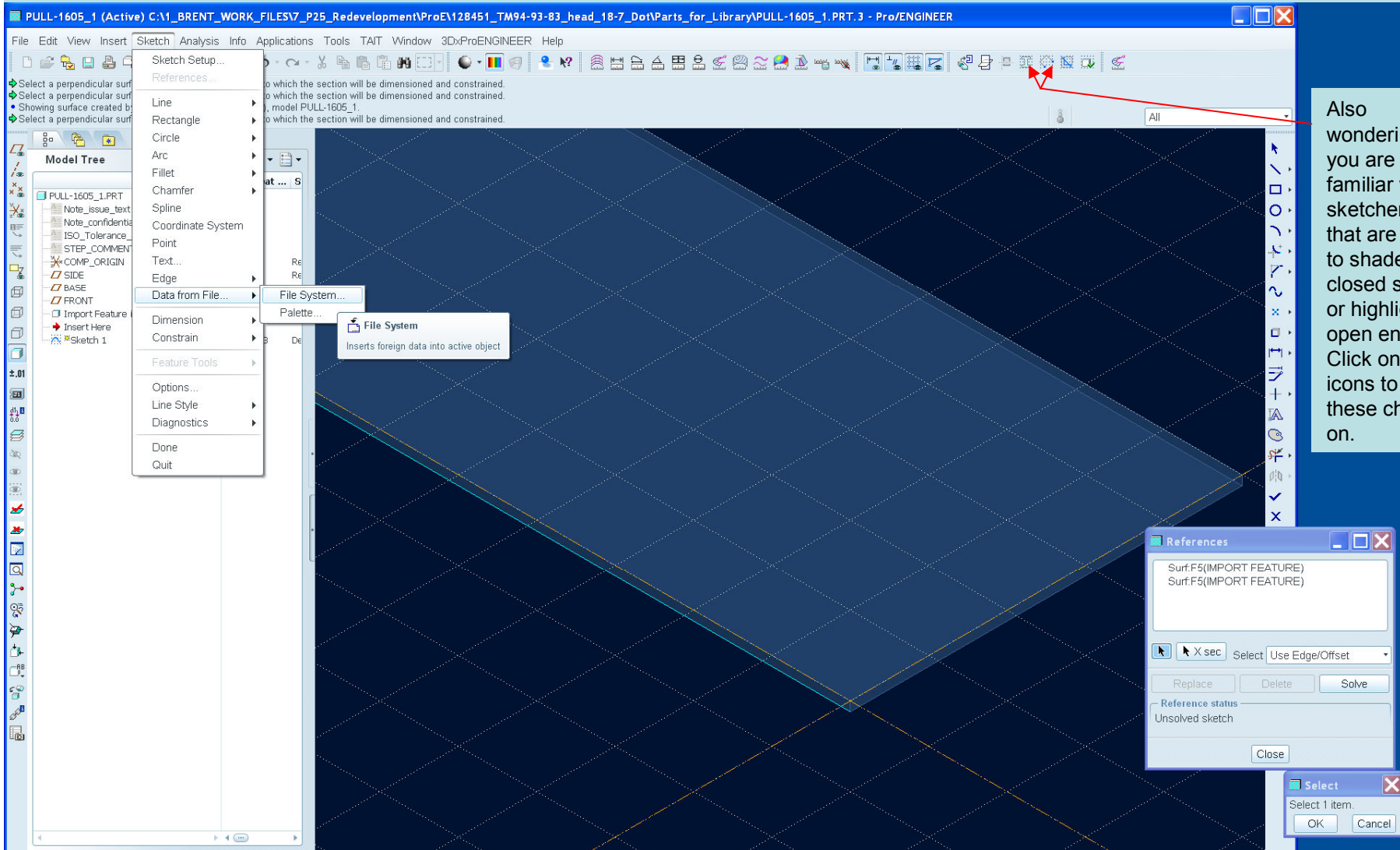In your new part start a sketch feature (can be on part geometry as here or datum plane) then go to the Sketch Menu> Data from File> File System> your sketch file (.sec). This will put your sketch into the model. Yes you will need to make sure the sketch is closed to use it to make an extrude solid but you can leave it open and extrude a surface first if you want then fix the sketch and redefine the extrusion to a solid.

PULL-1605_1 (Active) C:\1_BRENT_WORK_FILES\7_P25_Redevelopment\ProE\128451_TM94-93-83_head_18-7_Dot\Parts_for_Library\PULL-1605_1.PRT.3 - Pro/ENGINEER

File Edit View Insert Sketch Analysis Info Applications Tools TAIT Window 3DxProENGINEER Help

Sketch Setup...
References...
Line
Rectangle
Circle
Arc
Fillet
Chamfer
Spline
Coordinate System
Point
Text...
Edge
Data from File...   File System...
                          Palette...
Dimension
Constrain
Feature Tools
Options...
Line Style
Diagnostics
Done
Quit

Select a perpendicular surf...
Select a perpendicular surf... to which the section will be dimensioned and constrained.
Showing surface created by... to which the section will be dimensioned and constrained.
Select a perpendicular surf...), model PULL-1605_1.
                                to which the section will be dimensioned and constrained.

Model Tree

PULL-1605_1.PRT
  Note_issue_text
  Note_confidentia
  ISO_Tolerance_
  STEP_COMMENT
  COMP_ORIGIN
  SIDE
  BASE
  FRONT
  Import Feature i
  Insert Here
  Sketch 1

File System
Inserts foreign data into active object

Also wondering if you are familiar wit the sketcher tools that are used to shade a closed section or highlight open ends. Click on these icons to toggle these checks on.

References
Surf:F5(IMPORT FEATURE)
Surf:F5(IMPORT FEATURE)

X sec   Select Use Edge/Offset

Replace   Delete   Solve

Reference status
Unsolved sketch

Close

Select
Select 1 item.
OK   Cancel

Bringing a sketch file into a part. Brent D. WF5. 28 October 2010.