

SCREEN DEALING No: 47/99 BULLETIN



To: **All Members**
SYCOM Managers

Dissemination of SPI Futures Price Data

As advised in Screen Dealing Bulletin No. 46/99 and in response to favourable feedback received from SFE Members and customers, the Exchange will implement a procedural change to separate the day and evening price data for SPI® futures disseminated from SYCOM®.

The change will involve adjusting the open, high, low, last and volume data from the overnight market to zero at approximately 9.15 am. The change will become effective Tuesday, 12 October 1999.

If you have any further queries regarding this matter, please contact the undersigned.

GREASY WOOL SPREAD TRADE

An issue was identified on Tuesday, 5 October 1999 when a chain of spread trades were executed, resulting in the participating Members being assigned the with the opposite buy/sell transaction side.

The Exchange's developers provided a fix which was implemented over the weekend of 9-10 October 1999.

George Maganas
Screen Dealing Manager

11/10/99