

## **SCREEN DEALING BULLETIN NO. 21/00**



### **AO/AP INTER-COMMODITY SPREAD**

With the AO June contract approaching expiry, Members are reminded that an inter-commodity lagged spread facility between the AO and AP contracts is available for Members to roll from the SPI® June Contract into the SPI® 200 September Contract.

Members should be aware that this inter-commodity spread will be treated in the same manner as standard inter-commodity spreads, therefore a bid order will mean buying the AP Sep 00 contract and selling the AO June 00 contract and an ask order will mean selling the AP Sep 00 contract and buying the AO June 00 contract.

**GEORGE MAGANAS**  
**SCREEN DEALING MANAGER**

**31 AUGUST 2000**