

SCREEN DEALING BULLETIN NO. 36/00



VOLUME REQUIREMENTS FOR IR, XB AND YB OPTION SETTLEMENT PROCEDURE

Further to discussions with the Options Contract Committee, please be advised that from Monday 9 October 2000 the volume requirements for IR, XB and YB options settlements will be increased.

- The IR, XB and YB outright options orders will require a 100 lot minimum volume placed before 4.20pm and still available to trade at 4.30pm to influence settlement volatility. This rule will be consistent across all strike prices.
- Volume requirements for AO and AP Options will remain unchanged.

GEORGE MAGANAS
SCREEN DEALING MANAGER

05 OCTOBER 2000