

SCREEN DEALING BULLETIN NO. 04/01



UPGRADE

As advised in Bulletin No. 02/01, the SFE has scheduled an upgrade on 20 January 2001 which consists of the following fixes:

- Levelling algorithm - issue whereby the levelling algorithm determined the open price outside the bid/offer
- Shared order and shared trade display on electronic audit log
- AO/AP inter-commodity spread as advised in Bulletin No. 46/00

As this upgrade will be conducted remotely, Participants are requested to leave **all workstations powered on over the weekend.**

In some cases, access to Participants' premises may be required. Accordingly, an SFE technical representative will contact the Participant to make necessary arrangements.

REMINDER - DEPTH OF MARKET

Pursuant to Bulletin No. 01/01, Participants are reminded that depth of market and the market limit order will be enabled on SYCOM® Trader Workstations and SYCOM® Interfaces to 3 price levels for all SFE Equity Futures products and NZ Futures products on Friday evening, 19 January 2001 for trading date 22/01/01.

On Monday, 22 January 2001, the depth of market will be disseminated to Data Vendors.

Following a 1 week transition period, depth of market and the market limit order will be enabled for all other products to SYCOM® trading workstations/interfaces and Data Vendors.

GEORGE MAGANAS
TRADING OPERATIONS MANAGER

19 JANUARY 2001