

Screen Dealing Bulletin No: 003/02

From: SFE Corporation Limited ABN 74 000 299 392

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VOLUME REQUIREMENT FOR SPI 200 OPTION SETTLEMENT PROCEDURE

Please be advised that effective for settlements Monday 10 March 2002 the volume requirement for SPI 200 option settlements will be increased.

- SPI 200 outright option orders will require a 100 lot minimum volume placed prior to 4:20 pm and still be available to trade at 4:30 pm to influence settlement volatility. This will be consistent across all option strikes.
- Custom market orders for the SPI 200 contract will also require a 100 lot minimum volume and be subject to the same guidelines as the outright market for settlement.
- Volume requirements for all debt options will remain unchanged.
- Trades of 100 lots or more in the final 10 minutes of the session will be included in the determination of settlement volatility.

Should you have any queries please contact Brad Shean on 9256-0444 or bshean@sfe.com.au



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