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'REQUEST FOR QUOTE' FACILITY

The SFE wish to advise all users regarding the correct method for sending a "Request for Quote" for a single contract. The products effected will include single strike Option contracts, Futures contracts and ISF products.

Trading Rule TR.10.2 (i) states the following;

Upon receipt of an expression of interest where the enquiry concerns a single contract and/or price/volume details relating to that single contract, the Participant or SYCOM® Trader must make an enquiry via the SYCOM® "Request for Quote" facility.

To send a "Request for Quote" utilising the Exchange Workstation the user must display the product, highlight that contract/strike and select the **F4** function key. This will display a box that can have Volume, Price and Firm Id information displayed if required. Once 'Ok' is selected, a Request for Quote for the selected contract will be sent to 'All Users'.

The correct method of distribution for the "Request for Quotes" will allow for an automated response from prescribed market making participants. Please see the below for market making conditions.

In accordance with SFE Bulletin 39/02, Official Market Makers are committed to the following;

- a) Provide continuous, two-way prices, within a defined bid/offer spread, in a range of SFE SPI 200 option strikes spanning first, second and third quarterly contracts
- b) Respond to **Request for Quotes** in all SFE SPI 200 option strikes outside those continually quoted

For full details regarding Market Making commitments please refer to the weblink below.

http://www.sfe.com.au/index.asp?dispage=/content/bulletins/sfe/2002/sfe2002_039.pdf

Should you have any queries please contact David Commins on 9256-0114 or dcommins@sfe.com.au

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