



Screen Dealing Bulletin No: 018/03

From: SFE Corporation Limited ABN 74 000 299 392

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THREE AND TEN YEAR OVERNIGHT OPTIONS FOR SYCOM NIGHT SESSION TRADE DATE 9th JUNE 2003 (FRIDAY EVENING 6th JUNE 2003)

Screen Dealing Bulletin 016/03 advised that Overnight Options would not be available for the night session on Friday 6th June 2003 due to the Queen's Birthday holiday on Monday 9th June. Given that there is significant US data out on Friday night the Exchange has made available Overnight Options on the Three and Ten Year Bonds for the night session Friday 6th June (Trade Date 9th June 2003) under modified trading hours and settlement methodology.

To facilitate this the Exchange has used its power in relation to Market By-Laws TB.205(b), TRB.205 (b), TRB.207(e) and TB.207(e). These changes will mean that for Trade Date 9th June only, trading will cease for the Three and Ten Year Overnight Options at 4:55am and the sample period for the Overnight Options Futures Price (settlement price) will be the trade weighted average from 5:00am – 6:00am on Saturday 7th June. The Overnight Options Futures Price will be published via the SYCOM Messages window and SYCOM Status page on the SFE website at 6:05am.

Please find below the schedule of events for the Three and Ten Year Overnight Options:

Date	SFE Trading Hours
Friday 6 th June 2003 (Trade Date 9 th June)	5:10pm: Three and Ten Year Bond Overnight Options open for trading.
Saturday 7 th June (Trade Date 9 th June)	4:55am: Three and Ten Year Bond Overnight Options close. 5:00am: Price Sample period for Three and Ten Year Bond Overnight Options Futures Price begins 6:00am: Price Sample period for Three and Ten Year Bond Overnight Options Futures Price ends 6:05am: Overnight Options Futures price will be published via the SYCOM Messages window and SYCOM Status page on the SFE website. 7:00am: Night session closes.

Monday 9 th June 2003	Day Session Closed. Overnight Options exercised as per normal against the Overnight Options Futures Prices as calculated above.
Monday 9 th June 2003	5:10 pm: Normal night session for Trade Date Tuesday 10 th June opens.

Should you have any queries please contact SYCOM Helpdesk on 9256 0677 or sycom@sfe.com.au



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