

SCREEN DEALING BULLETIN NO. 01/01



SYCOM ENHANCEMENTS

Pursuant to previous advice, it has been necessary to review the implementation date of the expanded inter-commodity Lag Spread between the YB/IR inter-commodities.

As advised in Screen Dealing Bulletin No. 46/00, an issue was identified between the AO and AP inter-commodity spread, and as a result, additional testing will be required.

Participants will be advised of the revised date pending successful testing. Furthermore, following careful evaluation, the SFE has determined that it is prudent to stagger the implementation of depth of market and market limit order in order to ensure a smooth transition.

Accordingly, depth of market and the market limit order will be enabled on SYCOM® Trader Workstations and SYCOM® interfaces to 3 price levels for all Equity Futures products on Friday evening, 19 January 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

04 JANUARY 2001