



**Screen Dealing Bulletin No:** 25/03

**From:** SFE Corporation Limited ABN 74 000 299 392

**Date of Issue:** 30 July 2003

**Effective Date:** 31 July 2003

## **CUSTOM MARKET DATA AVAILABLE TO VIEW VIA SFE WEBSITE**

Participants and their Clients are advised that from 31 July 2003 as part of a SFE Trading Information Service the SYCOM Custom Market will be available to view via the SFE's website. SFE has undertaken this development as part of a broad business development initiative to promote SFE Option contracts. Custom Market data information is not readily available via SFE Market Data Vendors, therefore SFE anticipates that increased visibility to the Custom Market for end users via [www.sfe.com.au](http://www.sfe.com.au) will create more interest in Option Strategies.

The last 10 RFQ and Exchange broadcast messages will also be available for viewing via this window. This will allow customers to more closely monitor interest in various Option Strategies and view end of day Option settlement volatilities.

To view the Custom Market via the SFE website from 31 July, please go to the url below:

[www.sfe.com.au/prices/custommarket.htm](http://www.sfe.com.au/prices/custommarket.htm)

### Custom Market Request For Quote (CRFQ)

In order to coordinate a consistent approach to RFQ's for Custom Market strategies SFE has developed procedures for standardised Custom Market RFQ's which are described below.

This format has been sent to ISV's who have or are undertaking Custom Market development so that these message types will be automatically generated as the SFE standard for these types of RFQ's.

### Example

Via the SYCOM messages window type the following:

CRFQ +2APZ3 -25APZ328500P +25APZ329250P  
(single space after the end of the contract code before the next +/- sign)

CRFQ +1YBU395000C -1YBU395250C -1YBU395500C +1YBU395750C  
(60 Characters max, single space after the end of the contract code before the next +/- sign)

The volume ratios are at the lowest common denominator and total volume for the order is not included. The +/- sign designate whether the leg is to be bought or sold. The messages should be alphabetical including expiry month with calls then puts for the same strike price, lowest strike then highest strike. This message format will cover up to 4-legged strategies in one single message. However for the limited number of 5 or 6-legged strategies a second message will need to be sent.

Should you have any queries please contact Business Operations Helpdesk on 9256-0677 or email queries to [interface@sfe.com.au](mailto:interface@sfe.com.au)

A handwritten signature in black ink, appearing to read "Paul Stonham", with a long horizontal flourish extending to the right.

Paul Stonham  
Manager, Access and Distribution – SFE Markets