



**SFE Bulletin No:** 127/02

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**3 YEAR AND 10 YEAR TREASURY BOND OPTIONS TO BE LISTED ON 16 DECEMBER 2002 WITH 10 POINT STRIKE PRICE INTERVALS**

SFE will make available for trade the following 3 Year and 10 Year Treasury Bond Option contracts **with 10 point strike price intervals** on trade date 17 December 2002 (i.e., for trading commencing on 16 December 2002 at 5.10pm):

Option Contract Month	Listing Date	Expiry Date	Strike Price Interval
January 2003	16 December 2002	15 January 2003	0.100 per cent
February 2003	16 December 2002	17 February 2003	0.100 per cent
March 2003	16 December 2002	17 March 2003	0.100 per cent
June 2003	16 December 2002	16 June 2003	0.100 per cent

These 3 Year and 10 Year Treasury Bond Option contracts will be listed with the existing Commodity Codes of YT and XT, respectively. As highlighted in SFE Bulletin No 92/02 issued on 30 August 2002, the narrower option strike price intervals will provide a more precise hedging facility that is expected to provide the market with additional trading opportunities.

**Further Information**

**For Interest Rate Product related matters please contact:**

Kristye Van de Geer  
 Assistant Manager, Interest Rate Products  
 Phone: +612 9256 0489 or email [kvandeg@sfe.com.au](mailto:kvandeg@sfe.com.au)

**For Trading related matters please contact:**

David Raper  
 Manager, Trading Operations  
 Phone: +612 9256 0554 or email [draper@sfe.com.au](mailto:draper@sfe.com.au)

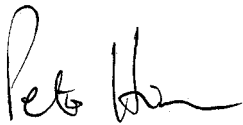
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**For Third Party Vendor related matters please contact:**

Paul Stonham

Manager, Access and Distribution

Phone: +612 9256 0152 or email Interface Support at [interface@sfe.com.au](mailto:interface@sfe.com.au)



Peter Hiom

**General Manager, Strategy and Business Development**

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