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### THREE YEAR AND TEN YEAR BOND SERIES FOR THE JUNE 2003 CONTRACT MONTH

Participants are advised that the basket stocks to underlie the June 2003 Three Year and Ten Year Treasury Bond contracts are set out below. The series will be listed on Monday 16 December 2002, with futures and options to be listed at the start of the evening SYCOM session at 5:10pm. For details on the new 10 point strike price intervals for Treasury Bond Options please refer to SFE Bulletin No.92/02.

JUNE 2003					
THREE YEAR BOND CONTRACT			TEN YEAR BOND CONTRACT		
7.5%	July	2005	5.75%	June	2011
6.75%	November	2006	6.5%	May	2013
8.75%	August	2008	6.25%	April	2015

Please note that the basket stocks selected for the 3 Year and 10 Year Treasury Bond contracts have not changed from the previous settlement month.

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