

NZFOE BULLETIN

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NZFOE Bulletin No: 017/01
From: NZFOE Limited
Date of Issue: 3 December 2001

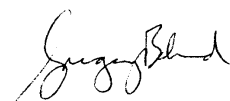
APPROVAL OF UNDERLYING BONDS

In accordance with the Contract Specifications for the Ten Year Government Stock Futures Contract, the approved maturities for the purposes of determining the Mandatory Settlement Prices for the contract settlement months are as listed below:

TEN YEAR GOVERNMENT STOCK FUTURES CONTRACT:

Contract Settlement Month	Short Dated Stock	Far Dated Stock
December 2001	07/09	11/11
March 2002	11/11	04/13
June 2002	11/11	04/13
September 2002	11/11	04/13
December 2002	11/11	04/13
March 2003	11/11	04/13

Please note that the December 2001 10 Year Government Stock Futures Contract will be settled by Linear Extrapolation.



GREG BOLAND
GENERAL MANAGER

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