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THREE YEAR AND TEN YEAR BOND SERIES FOR THE JUNE 2002 CONTRACT MONTH

Participants are advised that the basket stocks to underlie the June 2002 Three Year and Ten Year Treasury Bond contract months is set out below. The series will be listed on Monday 17 December 2001, with futures and options to be listed that evening on SYCOM.

JUNE 2002					
THREE YEAR BOND CONTRACT			TEN YEAR BOND CONTRACT		
9.0%	September	2004	7.5%	September	2009
7.5%	July	2005	5.75%	June	2011
6.75%	November	2006	6.5%	May	2013

Please note that the basket stocks selected for the 3-Year and 10-Year Bond contracts remain unchanged.

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