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THREE YEAR AND TEN YEAR BOND SERIES FOR THE MARCH 2003 CONTRACT MONTH

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

MARCH 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 changed from the previous settlement month.

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