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THREE YEAR AND TEN YEAR BOND SERIES FOR THE JUNE 2005 CONTRACT MONTH

Participants are advised that the basket stocks to underlie the June 2005 Three Year and Ten Year Treasury Bond contracts are set out below.

JUNE 2005					
THREE YEAR BOND CONTRACT			TEN YEAR BOND CONTRACT		
8.75%	August	2008	6.5%	May	2013
7.5%	September	2009	6.25%	April	2015
TBD	August	2010	6%	February	2017

Please note that the basket stocks selected for the 3 Year Treasury Bond contracts have changed from the previous settlement month. The basket stocks for the 10 Year Treasury Bond contracts remain unchanged.

The 10 Year Treasury Bond series will be listed on Wednesday 15 December 2004, with futures and options to be listed at the start of the evening SYCOM session at 5:10pm.

The 3 Year Treasury Bond series will be listed at the start of the evening SYCOM session at 5:10pm on Monday the 17th of January 2005, which based on the AOFM Issuance Calendar is when the AOFM is expected to make an announcement on coupon & issuance of the August 2010 stock.

Should you have any queries please contact Fatosh Lord on 612 9256 0434 or flord@sfe.com.au

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