

CIRCULAR



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To: All Members

No: 253/98

Three and Ten Year Bond Series for the March 1999 Contract Month

Members are advised that the basket stocks to underlie the March 1999 Three Year and Ten Year Treasury Bond contract months is set out below. The series will be listed on Wednesday 16 September 1998, with futures and options to be listed that evening on SYCOM.

MARCH 1999					
THREE YEAR BOND CONTRACT			TEN YEAR BOND CONTRACT		
8.7%	January	2001	10.0%	October	2007
12.0%	November	2001	8.75%	August	2008
9.75%	March	2002	7.5%	September	2009
9.5%	August	2003	5.75%	June	2011

Please note that the 10 Year Bond series has been altered while the 3 Year Bond series remains unchanged from the basket which prevailed for the December 1998 series.

Kristye Van de Geer
Research Analyst

04/09/98

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