

CIRCULAR



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To: All Members

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

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

JUNE 1999					
THREE YEAR BOND CONTRACT			TEN YEAR BOND CONTRACT		
8.75%	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 and the 3 Year Bond series remain unchanged from the basket that prevailed for the March 1999 series.

Kristye Van de Geer
Research Analyst

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