

**CIRCULAR TO: ALL MEMBERS**

**NO. 53/00**

**THREE AND TEN YEAR BOND SERIES FOR THE  
SEPTEMBER 2000 CONTRACT MONTH**

Members are advised that the basket stocks to underlie the September 2000 Three Year and Ten Year Treasury Bond contract months is set out below. The series will be listed on Thursday 16 March 2000, with futures and options to be listed that evening on SYCOM.

<b>SEPTEMBER 2000</b>					
<b>THREE YEAR BOND CONTRACT</b>			<b>TEN YEAR BOND CONTRACT</b>		
10.0%	October	2002	8.75%	August	2008
9.5%	August	2003	7.5%	September	2009
9.0%	September	2004	5.75%	June	2011
7.5%	July	2005			

Please note that the 3 Year Bond series has been altered while the 10 Year Bond series remains unchanged from the previous series.

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**RESEARCH & DEVELOPMENT**

**10 MARCH 2000**