

CIRCULAR TO: ALL MEMBERS

NO. 220/00

**THREE AND TEN YEAR BOND SERIES FOR THE
JUNE 2001 CONTRACT MONTH**

Members are advised that the basket stocks to underlie the June 2001 Three Year and Ten Year Treasury Bond contract months is set out below. The series will be listed on Monday 18 December 2000, with futures and options to be listed that evening on SYCOM.

JUNE 2001					
THREE YEAR BOND CONTRACT			TEN YEAR BOND CONTRACT		
9.5%	August	2003	7.5%	September	2009
9.0%	September	2004	5.75%	June	2011
7.5%	July	2005	6.5%	May	2013

Please note that the basket stocks selected for both the 10-Year and the 3-Year contracts have been altered.

FATOSH ASSIM
ANALYST, INTEREST RATE MARKETS
BUSINESS DEVELOPMENT

12 DECEMBER 2000