

CIRCULAR TO: ALL MEMBERS

NO.175 /00

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

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

MARCH 2001					
THREE YEAR BOND CONTRACT			TEN YEAR BOND CONTRACT		
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	6.5%	May	2013

Members should note that the basket stocks selected for both the 10-Year & 3-Year contracts are identical to those for the December 2000 expiry month.

ANTHONY COLLINS

DIVISIONAL MANAGER - RESEARCH & DEVELOPMENT 11 SEPTEMBER 2000