



**TO: Approved Participants  
Futures Contracts and Options on Futures Contracts Principals  
Futures Contracts and Options on Futures Contracts Traders  
Restricted Trading Permit Holders**

**January 9, 2003**

**LIST OF DELIVERABLE TEN-YEAR (CGB)  
GOVERNMENT OF CANADA BOND FUTURES**

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the listed CGB contract months. This list is produced in accordance with the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation ("CDCC") relating to delivery standards. This list replaces the one that was distributed on December 12, 2002 (circular no. 169-2002).

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Encl.

Circular no.: 002-2003

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## Appendix I

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at January 9, 2003)

**TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGB**

Government of Canada Bonds

Coupon Maturity

6 % June 1, 2011

5 ¼ % June 1, 2012

TOTAL OUTSTANDING DELIVERABLE BONDS  
(CAN \$ million)

Conversion factors computed with a yield equal to 6%

Outstanding (CAN \$ million)	March 2003	June 2003	September 2003	December 2003
<b>15,000</b>	0.9999	1.0000	N/A	N/A
<b>11,600</b>	0.9473	0.9484	0.9494	0.9506
	26 600	26 600	11 600	11 600

**Note:** This list is produced in accordance with the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation ("CDCC").