

DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS

(As at January 9, 2002)

TEN-YEAR GOVERNMENT OF CANADA BONDS FUTURES - CGB

Government of Canada Bonds		Outstanding	March 2002	June 2002	September 2002	December 2002
Coupon	Maturity	(CAN \$ million)				
5 ½ %	June 1, 2010	10,400	0,9677	0,9686	N/A	N/A
6 %	June 1, 2011	15,000	0,9999	1,0000	0,9999	1,0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			25 400	25 400	15 000	15 000

Conversion factors computed with a yield equal to 6%

FIVE-YEAR GOVERNMENT OF CANADA BONDS FUTURES - CGF

Government of Canada Bonds		Outstanding	March 2002	June 2002	September 2002	December 2002
Coupon	Maturity	(CAN \$ million)				
6 %	September 1, 2005	11,100	1,0000	N/A	N/A	N/A
8 ¾ %	December 1, 2005	8,000	1,0910	1,0857	N/A	N/A
5 ¾ %	September 1, 2006	10,000	0,9903	0,9906	0,9912	0,9916
7 %	December 1, 2006	9,100	1,0407	1,0389	1,0369	1,0351
7 ¼ %	June 1, 2007	9,500	1,0555	1,0533	1,0509	1,0487
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			47 700	36 600	28 600	28 600

Conversion factors computed with a yield equal to 6%

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