



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

**February 11, 2003**

**LIST OF DELIVERABLE CANADIAN GOVERNMENT BOND ISSUES FOR  
THE CGB FUTURES CONTRACT**

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 January 9, 2003 (circular no. 002-2003).

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Circular no.: 014-2003

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## Appendix I

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at February 11, 2003)

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

Government of Canada Bonds		Outstanding	March 2003	June 2003	September 2003	December 2003
Coupon	Maturity	(CAN \$ million)				
6 %	June 1, 2011	<b>15,000</b>	0.9999	1.0000	N/A	N/A
5 ¼ %	June 1, 2012	<b>11,600</b>	0.9473	0.9484	0.9494	0.9506
5 ¼ %	June 1, 2013	<b>5,400</b>	0.9431	0.9442	0.9451	0.9463
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32 000	32 000	17 000	17 000

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).