



**TO: Approved Participants
Futures Contracts Principals
Futures Traders
Restricted Permit Holders**

February 6, 2002

**LIST OF DELIVERABLE TEN-YEAR (CGB) AND FIVE-YEAR (CGF)
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 and CGF 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 has not been modified since our last circular no. 004-2002, issued on January 10, 2002.

For further information, please contact Mr. Frank Barillaro, Senior Analyst, Market Surveillance, Regulatory Division at (514) 871-4949, extension 240.

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Encl.

Circular no.: 019-2002

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DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS

(As at February 6, 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").