



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

**June 7, 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 replaces the one that was distributed on May 9, 2002 (circular no. 061-2002).

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

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Circular no.: 079-2002

Encl.

## DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS

(As at June 7, 2002)

### TEN-YEAR GOVERNMENT OF CANADA BONDS FUTURES - CGB

Government of Canada Bonds		Outstanding	June 2002	September 2002	December 2002	March 2003
Coupon	Maturity	(CAN \$ million)				
5 ½ %	June 1, 2010	10,400	0.9686	N/A	N/A	N/A
6 %	June 1, 2011	15,000	1.0000	0.9999	1.0000	0.9999
5 ¼ %	June 1, 2012	7,400	0.9442	0.9451	0.9463	0.9473
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32 800	22 400	22 400	22 400

Conversion factors computed with a yield equal to 6%

### FIVE-YEAR GOVERNMENT OF CANADA BONDS FUTURES - CGF

Government of Canada Bonds		Outstanding	June 2002	September 2002	December 2002	March 2003
Coupon	Maturity	(CAN \$ million)				
8 ¾ %	December 1, 2005	7,787	1.0857	N/A	N/A	N/A
5 ¾ %	September 1, 2006	10,000	0.9906	0.9912	0.9916	0.9922
7 %	December 1, 2006	8,945	1.0389	1.0369	1.0351	1.0330
7 ¼ %	June 1, 2007	9,418	1.0533	1.0509	1.0487	1.0462
4½%	September 1, 2007	7,400	0.9332	0.9360	0.9387	0.9416
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			43 550	35 763	35 763	35 763

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").