



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

July 8, 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 June 7, 2002 (circular no. 079-2002).

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Encl.

Circular no.: 093-2002

DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS

(As at July 8, 2002)

TEN-YEAR GOVERNMENT OF CANADA BONDS FUTURES - CGB

Government of Canada Bonds	Outstanding	September 2002	December 2002	March 2003	June 2003
Coupon Maturity	(CAN \$ million)				
6 % June 1, 2011	15,000	0.9999	1.0000	0.9999	1.0000
5 ¼ % June 1, 2012	7,900	0.9451	0.9463	0.9473	0.9484
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		22 900	22 900	22 900	22 900

Conversion factors computed with a yield equal to 6%

FIVE-YEAR GOVERNMENT OF CANADA BONDS FUTURES - CGF

Government of Canada Bonds	Outstanding	September 2002	December 2002	March 2003	June 2003
Coupon Maturity	(CAN \$ million)				
5 ¾ % September 1, 2006	10,000	0.9912	0.9916	0.9922	N/A
7% December 1, 2006	8,945	1.0369	1.0351	1.0330	1.0312
7 ¼ % June 1, 2007	9,418	1.0509	1.0487	1.0462	1.0439
4½% September 1, 2007	7,400	0.9360	0.9387	0.9416	0.9444
6% June 1, 2008	9,200	N/A	N/A	0.9999	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		35 763	35 763	44 963	34 963

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").