



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

**August 13, 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 July 8 , 2002 (circular no. 093-2002).

For further information, please contact Mr. Frank Barillaro, Senior Analyst, Market Surveillance, Regulatory Division at (514) 871-4949, extension 240 or by e-mail at [fbarillaro@m-x.ca](mailto:fbarillaro@m-x.ca).

Giovanni Giarrusso  
Senior Executive Vice-President, Corporate Affairs

Encl.

Circular no.: 109-2002

**Tour de la Bourse**  
C. P. 61, 800, square Victoria, Montréal (Québec) H4Z 1A9  
Téléphone : (514) 871-2424  
Sans frais au Canada et aux États-Unis : 1 800 361-5353  
Site Internet : [www.m-x.ca](http://www.m-x.ca)

**Tour de la Bourse**  
P.O. Box 61, 800 Victoria Square, Montréal, Quebec H4Z 1A9  
Telephone: (514) 871-2424  
Toll-free within Canada and the U.S.A.: 1 800 361-5353  
Website: [www.m-x.ca](http://www.m-x.ca)

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at August 13, 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	10,400	0.9451	0.9463	0.9473	0.9484
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			25 400	25 400	25 400	25 400

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	8,870	1.0369	1.0351	1.0330	1.0312
7 ¼ %	June 1, 2007	9,418	1.0509	1.0487	1.0462	1.0439
4 ½ %	September 1, 2007	8,000	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)			36 288	36 288	45 488	35 488

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").