



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

September 9, 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 August 13, 2002 (circular no. 109-2002).

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Encl.

Circular no.: 122-2002

DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS

(As at September 9, 2002)

TEN-YEAR GOVERNMENT OF CANADA BOND 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 BOND 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	8,233	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	10,400	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)		38 051	38 051	47 251	37 251

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").