



**CIRCULAR**  
September 10, 2003

**LIST OF DELIVERABLE CANADIAN GOVERNMENT BOND ISSUES FOR  
THE CGB FUTURES CONTRACT**

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the listed CGB 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 7, 2003 (circular no. 115-2003).

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## Appendix I

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**  
(As at September 10, 2003)

**TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGB**

Government of Canada Bonds		Outstanding	September 2003	December 2003	March 2004	June 2004
Coupon	Maturity	(CAN \$ million)				
5 ¼ %	June 1, 2012	<b>11,600</b>	0.9494	0.9506	0.9517	0.9529
5 ¼ %	June 1, 2013	<b>11,400</b>	0.9451	0.9463	0.9473	0.9484
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			23 000	23 000	23 000	23 000

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).