



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

October 8, 2002

**LIST OF DELIVERABLE TEN-YEAR (CGB)
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 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 September 9, 2002 (circular no. 122-2002).

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Encl.

Circular no.: 142-2002

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Appendix I

DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS

(As at October 8, 2002)

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGB

Government of Canada Bonds

Coupon Maturity

6 % June 1, 2011

5 ¼ % June 1, 2012

TOTAL OUTSTANDING DELIVERABLE BONDS

(CAN \$ million)

Conversion factors computed with a yield equal to 6%

| Outstanding (CAN \$ million) | December 2002 | March 2003 | June 2003 | September 2003 |
|---------------------------------|---------------|------------|-----------|----------------|
| 15,000 | 1.0000 | 0.9999 | 1.0000 | 0.9999 |
| 11,000 | 0.9463 | 0.9473 | 0.9484 | 0.9494 |
| | 26 000 | 26 000 | 26 000 | 26 000 |

Note: This list is produced in accordance with the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation ("CDCC").