



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

**November 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 October 10, 2002 (circular no. 145-2002).

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).

Joëlle Saint-Arnault  
Vice-President, Legal Affairs and Secretary

Encl.

Circular no.: 156-2002

**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)

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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)

## Appendix I

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at November 8, 2002)

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

Government of Canada Bonds		Outstanding	December 2002	March 2003	June 2003	September 2003
Coupon	Maturity	(CAN \$ million)				
6%	June 1, 2011	<b>15,000</b>	1.0000	0.9999	1.0000	N/A
5 ¼ %	June 1, 2012	<b>11,600</b>	0.9463	0.9473	0.9484	0.9494
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			26 600	26 600	26 600	11 600

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").