



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

December 12, 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 November 8, 2002 (circular no. 156-2002).

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Encl.

Circular no.: 169-2002

Appendix I

DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS
(As at December 12, 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	15,000	1.0000	0.9999	1.0000	N/A
5 ¼ % June 1, 2012	11,600	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").