



**CIRCULAR**  
February 11, 2004

**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 Canadian Derivatives Clearing Corporation ("CDCC") relating to delivery standards. This list replaces the one that was distributed on January 8, 2004 (circular no. 005-2004).

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## Appendix I

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at February 11, 2004)

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

Government of Canada Bonds		Outstanding	March 2004	June 2004	September 2004	December 2004
Coupon	Maturity	(CAN \$ million)				
5 ¼ %	June 1, 2012	<b>11,600</b>	0.9517	0.9529	N/A	N/A
5 ¼ %	June 1, 2013	<b>12,000</b>	0.9473	0.9484	0.9494	0.9506
5 %	June 1, 2014	<b>5,107</b>	0.9242	0.9256	0.9269	0.9284
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28 707	28 707	17 107	17 107

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).