



**TO:      Approved Participants  
         Futures Contracts Principals  
         Futures Traders  
         Restricted Permit Holders**

**February 8, 2002**

**ADDITION TO THE LIST OF DELIVERABLE TEN-YEAR (CGB)  
GOVERNMENT OF CANADA BOND FUTURES CONTRACTS**

Following the issuance of its circular no. 019-2002 dated February 6, 2002 regarding the deliverable Government of Canada Bond issues for the different delivery months of the CGB and CGF bond futures contracts, the Bourse was informed that the Bank of Canada had proceeded on that date to a bond auction which resulted in the reissuance of existing bonds for an additional amount, so that this issue now represents a total outstanding amount sufficiently high to qualify it as deliverable bonds for the delivery months of the CGB futures contract.

**This 5 ¼ % coupon, Canadian Government Bond with a maturity date of June 1, 2012 will become eligible for delivery on Monday, February 11, 2002 and this only for the CGB futures contract.**

The conversion factors for this issue are the following ones :

Government of Canada Bond		Outstanding amount	March 2002	June 2002	September 2002	December 2002
Coupon	Maturity	(millions \$ CAN)				
5 ¼ %	June 1, 2012	5 000	0.9431	0.9442	0.9451	0.9463

Conversion factors computed with a yield of 6%

This addition to the list of deliverable bonds for the CGB futures contract is made in accordance with the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation ("CDCC") relating to delivery standards.

For further information, please contact Mr. Frank Barillaro, Senior Analyst, Market Surveillance, Regulatory Division at (514) 871-4949, extension 240.

Jacques Tanguay  
Vice-President, Regulatory Division

Circular no.: 020-2002