



**CIRCULAR**  
May 9, 2003

**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 of the Canadian Derivatives Clearing Corporation ("CDCC") relating to delivery standards. This list replaces the one that was distributed on April 11, 2003 (circular no. 044-2003).

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Circular no.: 066-2003

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## Appendix I

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at May 9, 2003)

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

Government of Canada Bonds		Outstanding	June 2003	September 2003	December 2003	March 2004
Coupon	Maturity	(CAN \$ million)				
6 %	June 1, 2011	15,000	1.0000	N/A	N/A	N/A
5 ¼ %	June 1, 2012	11,600	0.9484	0.9494	0.9506	0.9517
5 ¼ %	June 1, 2013	6,000	0.9442	0.9451	0.9463	0.9473
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32 600	17 600	17 600	17 600

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).