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**CIRCULAR**  
March 9, 2007

**LIST OF DELIVERABLE CANADIAN GOVERNMENT BOND ISSUES FOR  
THE CGB AND CGZ FUTURES CONTRACTS**

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the CGB and CGZ futures contracts delivery 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 February 15, 2007 (circular no. 029-2007).

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Jacques Tanguay  
Vice-President, Regulatory Division

Encl.

Circular no.: 042-2007

## Appendix I

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS**

(As at March 9, 2007)

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

Government of Canada Bonds		Outstanding	March 2007	June 2007	September 2007	December 2007
Coupon	Maturity					
4½%	June 1, 2015	10,300	0.9034	0.9058	N/A	N/A
4%	June 1, 2016	10,300	0.8595	0.8625	0.8653	0.8683
4%	June 1, 2017	4,843	0.8484	0.8512	0.8539	0.8568
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			25 443	25 443	15 143	15 143

Conversion factors computed with a yield equal to 6%

**TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGZ**

Government of Canada Bonds		Outstanding	March 2007	June 2007	September 2007	December 2007
Coupon	Maturity	(CAN \$ million)				
4¼%	September 1, 2008	10,143	1.0036	N/A	N/A	N/A
4¼%	December 1, 2008	7,300	1.0041	1.0036	N/A	N/A
3¾%	June 1, 2009	2,700	0.9946	0.9952	0.9958	0.9964
5½%	June 1, 2009	6,175	1.0319	1.0286	1.0250	1.0216
4¼%	September 1, 2009	9,925	1.0059	1.0053	1.0048	1.0041
5½%	June 1, 2010	5,567	N/A	N/A	N/A	1.0354
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36 243	26 100	18 800	24 367

Conversion factors computed with a yield equal to 4 %

**Note:** This list is produced in accordance with the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation (CDCC).