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**CIRCULAR**  
June 9, 2005

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

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the listed CGB and CGZ 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 May 6, 2005 (circular no. 071-2005).

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Encl.

Circular no.: 083-2005

## Appendix I

**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at June 9, 2005)

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

Government of Canada Bonds		Outstanding	June 2005	September 2005	December 2005	March 2006
Coupon	Maturity	(CAN \$ million)				
5 ¼ %	June 1, 2013	12,000	0.9529	N/A	N/A	N/A
5 %	June 1, 2014	10,867	0.9312	0.9326	0.9342	0.9356
4½%	June 1, 2015	7,300	0.8884	0.8904	0.8926	0.8946
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			30,167	18,167	18,167	18,167

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	June 2005	September 2005	December 2005	March 2006
Coupon	Maturity	(CAN \$ million)				
3 ¼ %	December 1, 2006	6,000	0.9611	N/A	N/A	N/A
7 %	December 1, 2006	5,866	1.0141	N/A	N/A	N/A
3 %	June 1, 2007	5,600	0.9442	0.9508	0.9576	N/A
7¼ %	June 1, 2007	7,030	1.0232	1.0203	1.0177	N/A
4 ½ %	September 1, 2007	9,725	0.9688	0.9721	0.9753	0.9821
6 %	June 1, 2008	5,010	N/A	N/A	1.000	0.9999
4 ¼ %	September 1, 2008	11,400	N/A	N/A	N/A	0.9599
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34,221	22,355	27,365	26,135

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).