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<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
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CIRCULAR
June 12, 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 May 14, 2007 (circular no. 084-2007).

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Jacques Tanguay
Vice-President, Regulatory Division

Encl.

Circular no.: 096-2007

Appendix I

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

(As at June 12, 2007)

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds		Outstanding	June 2007	September 2007	December 2007	March 2008
Coupon	Maturity	(CAN \$ million)				
4½%	June 1, 2015	10,300	0.9058	N/A	N/A	N/A
4%	June 1, 2016	10,300	0.8625	0.8653	0.8683	0.8713
4%	June 1, 2017	7,606	0.8512	0.8539	0.8568	0.8595
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28,206	17,906	17,906	17,906

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGZ

Government of Canada Bonds		Outstanding	June 2007	September 2007	December 2007	March 2008
Coupon	Maturity	(CAN \$ million)				
4¼%	December 1, 2008	7,300	1.0036	N/A	N/A	N/A
3¾%	June 1, 2009	3,500	0.9952	0.9958	0.9964	N/A
5½%	June 1, 2009	6,175	1.0286	1.0250	1.0216	N/A
4¼%	September 1, 2009	9,033	1.0053	1.0048	1.0041	1.0036
4¼%	December 1, 2009	3,500	1.0059	1.0053	1.0048	1.0041
5½%	June 1, 2010	5,156	N/A	N/A	1.0354	1.0319
4%	September 1, 2010	9,459	N/A	N/A	N/A	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			29,508	22,208	27,364	27,148

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).