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**CIRCULAR**  
July 9, 2008

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

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the LGB, 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 June 13, 2008 (circular no. 094-2008).

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Encl.

Circular no.: 107-2008

## Appendix I

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at July 9, 2008)**

**THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB**

Government of Canada Bonds	Outstanding	September 2008	December 2008	March 2009	June 2009
Coupon    Maturity	(CAN \$ million)				
5¾%    June 1, 2033	13,410	1.2733	1.2717	1.2700	1.2684
5%    June 1, 2037	13,249	1.1699	1.1691	1.1683	1.1675
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		26,659	26,659	26,659	26,659

Conversion factors computed with a yield equal to 4%

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

Government of Canada Bonds	Outstanding	September 2008	December 2008	March 2009	June 2009
Coupon    Maturity	(CAN \$ million)				
4%    June 1, 2017	10,342	0.8653	0.8683	0.8713	0.8744
4¼%    June 1, 2018	8,122	0.8721	0.8747	0.8771	0.8797
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		18,464	18,464	18,464	18,464

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	September 2008	December 2008	March 2009	June 2009
Coupon	Maturity	(CAN \$ million)				
3¾%	June 1, 2010	<b>3,700</b>	0.9958	0.9964	N/A	N/A
5½%	June 1, 2010	<b>5,127</b>	1.0250	1.0216	N/A	N/A
4%	September 1, 2010	<b>7,627</b>	1.0000	1.0000	1.0000	N/A
2¾%	December 1, 2010	<b>3,500</b>	0.9733	0.9762	0.9790	0.9820
6%	June 1, 2011	<b>9,959</b>	N/A	1.0471	1.0426	1.0381
3¾%	September 1, 2011	<b>9,167</b>	N/A	N/A	0.9941	0.9946
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			19,954	29,913	30,253	22,626

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).