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CIRCULAR
August 9, 2006

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

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the CGB, CGV 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 July 6, 2006 (circular no. 127-2006).

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Vice-President, Regulatory Division

Encl.

Circular no.: 141-2006

Appendix I

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

(As at August 9, 2006)

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds	Outstanding	September 2006	December 2006	March 2007	June 2007
Coupon Maturity	(CAN \$ million)				
4½% June 1, 2015	10,300	0.8990	0.9013	0.9034	0.9058
4% June 1, 2016	7,600	0.8539	0.8568	0.8595	0.8625
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		17,900	17,900	17,900	17,900

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGV

Government of Canada Bonds	Outstanding	September 2006	December 2006	March 2007	June 2007
Coupon Maturity	(CAN \$ million)				
6% June 1, 2008	5,010	0.9999	N/A	N/A	N/A
4¼% September 1, 2008	10,493	0.9675	N/A	N/A	N/A
4¼% December 1, 2008	3,900	0.9636	N/A	N/A	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		19,403	N/A	N/A	N/A

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGZ

Government of Canada Bonds		Outstanding	December 2006	March 2007	June 2007	September 2007
Coupon	Maturity	(CAN \$ million)				
3¾%	June 1, 2008	3,000	0.9964	N/A	N/A	N/A
6 %	June 1, 2008	5,010	1.0288	N/A	N/A	N/A
4¼%	September 1, 2008	10,493	1.0041	1.0036	N/A	N/A
4¼%	December 1, 2008	3,900	1.0048	1.0041	1.0036	N/A
5½%	June 1, 2009	6,175	1.0354	1.0319	1.0286	1.0250
4¼%	September 1, 2009	10,100	N/A	1.0059	1.0053	1.0048
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28,578	30,668	20,175	16,275

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).