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**CIRCULAR**  
October 7, 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 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 September 9, 2005 (circular no. 130-2005).

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Encl.

Circular no.: 147-2005

## Appendix I

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

(As at October 7, 2005)

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

Government of Canada Bonds		Outstanding	December 2005	March 2006	June 2006	September 2006
Coupon	Maturity	(CAN \$ million)				
5 %	June 1, 2014	<b>10,867</b>	0.9342	0.9356	0.9372	N/A
4½%	June 1, 2015	<b>10,300</b>	0.8926	0.8946	0.8968	0.8990
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			21,167	21,167	21,167	10,300

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	December 2005	March 2006	June 2006	September 2006
Coupon	Maturity	(CAN \$ million)				
4½ %	September 1, 2007	<b>9,725</b>	0.9753	N/A	N/A	N/A
2¾ %	December 1, 2007	<b>7,007</b>	0.9396	0.9467	N/A	N/A
6 %	June 1, 2008	<b>5,010</b>	N/A	0.9999	1.000	0.9999
4¼ %	September 1, 2008	<b>11,328</b>	N/A	N/A	0.9636	0.9675
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			16,732	12,017	16,338	16,338

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).