



<input checked="" type="checkbox"/>	Trading – Interest Rate Derivatives	<input type="checkbox"/>	Back-office – Options
<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
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**CIRCULAR**  
May 14, 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 April 9, 2007 (circular no. 051-2007).

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Jacques Tanguay  
Vice-President, Regulatory Division

Encl.

Circular no.: 084-2007

## Appendix I

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

(As at May 14, 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	9,308	1.0053	1.0048	1.0041	1.0036
5½%	June 1, 2010	5,245	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)			26,283	18,983	24,228	24,012

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).