



<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
<input checked="" type="checkbox"/>	Back-office – Futures	<input type="checkbox"/>	Regulation

**CIRCULAR**  
October 17, 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 September 6, 2007 (circular no. 143-2007).

For further information, please contact Mr. Frank Barillaro, Project Manager, Regulatory Division, at 514 871-4949, extension 240, or by e-mail at [fbarillaro@m-x.ca](mailto:fbarillaro@m-x.ca).

Jacques Tanguay  
Vice-President, Regulatory Division

Encl.

Circular no.: 162-2007

## Appendix I

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

**(As at October 17, 2007)**

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

Government of Canada Bonds		Outstanding	December 2007	March 2008	June 2008	September 2008
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2016	10,300	0.8683	0.8713	0.8744	N/A
4%	June 1, 2017	10,342	0.8568	0.8595	0.8625	0.8653
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			20,642	20,642	20,642	10,342

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	December 2007	March 2008	June 2008	September 2008
Coupon	Maturity	(CAN \$ million)				
3¾%	June 1, 2009	3,500	0.9964	N/A	N/A	N/A
5½%	June 1, 2009	6,175	1.0216	N/A	N/A	N/A
4¼%	September 1, 2009	8,950	1.0041	1.0036	N/A	N/A
4¼%	December 1, 2009	7,500	1.0048	1.0041	1.0036	N/A
5½%	June 1, 2010	5,127	1.0354	1.0319	1.0286	1.0250
4%	September 1, 2010	8,359	N/A	1.0000	1.0000	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			31,252	29,936	20,986	13,486

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).