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**CIRCULAR**  
October 12, 2006

**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 11, 2006 (circular no. 157-2006).

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Encl.

Circular no.: 165-2006

## Appendix I

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

**(As at October 12, 2006)**

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

Government of Canada Bonds		Outstanding	December 2006	March 2007	June 2007	September 2007
Coupon	Maturity	(CAN \$ million)				
4½%	June 1, 2015	10,300	0.9013	0.9034	0.9058	N/A
4%	June 1, 2016	10,300	0.8568	0.8595	0.8625	0.8653
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			20 600	20 600	20 600	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 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	10,143	0.9992	1.0036	N/A	N/A
4¼%	December 1, 2008	7,300	1.0048	0.9992	1.0036	N/A
5½%	June 1, 2009	6,175	1.0354	1.0268	1.0286	1.0200
4¼%	September 1, 2009	10,000	N/A	1.0059	1.0003	1.0048
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			31 628	33 618	23 475	16 175

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).