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CIRCULAR
June 13, 2008

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

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the LGB, 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 May 20, 2008 (circular no. 080-2008).

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Encl.

Circular no.: 094-2008

Appendix I

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(As at June 13, 2008)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - LGB

Government of Canada Bonds		Outstanding	June 2008	September 2008	December 2008	March 2009
Coupon	Maturity	(CAN \$ million)				
5¾%	June 1, 2029	13,036	1.2471	N/A	N/A	N/A
5¾%	June 1, 2033	13,410	1.2750	1.2733	1.2717	1.2700
5%	June 1, 2037	13,249	1.1707	1.1699	1.1691	1.1683
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39,695	26,659	26,659	26,659

Conversion factors computed with a yield equal to 4%

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds		Outstanding	June 2008	September 2008	December 2008	March 2009
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2016	10,300	0.8744	N/A	N/A	N/A
4%	June 1, 2017	10,342	0.8625	0.8653	0.8683	0.8713
4¼%	June 1, 2018	7,822	0.8698	0.8721	0.8747	0.8771
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28,464	18,164	18,164	18,164

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGZ

Government of Canada Bonds		Outstanding	June 2008	September 2008	December 2008	March 2009
Coupon	Maturity	(CAN \$ million)				
4¼%	December 1, 2009	7,208	1.0036	N/A	N/A	N/A
3¾%	June 1, 2010	3,700	0.9952	0.9958	0.9964	N/A
5½%	June 1, 2010	5,127	1.0286	1.0250	1.0216	N/A
4%	September 1, 2010	7,627	1.0000	1.0000	1.0000	1.0000
2¾%	December 1, 2010	3,500	0.9705	0.9733	0.9762	0.9790
6%	June 1, 2011	9,959	N/A	N/A	1.0471	1.0426
3¾%	September 1, 2011	9,167	N/A	N/A	N/A	0.9941
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			27,162	19,954	29,913	30,253

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).