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<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
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CIRCULAR
August 8, 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 July 5, 2007 (circular no. 111-2007).

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Vice-President, Regulatory Division

Encl.

Circular no.: 130-2007

Appendix I

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

(As at August 8, 2007)

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds		Outstanding	September 2007	December 2007	March 2008	June 2008
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2016	10,300	0.8653	0.8683	0.8713	0.8744
4%	June 1, 2017	7,606	0.8539	0.8568	0.8595	0.8625
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			17,906	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	September 2007	December 2007	March 2008	June 2008
Coupon	Maturity	(CAN \$ million)				
3¾%	June 1, 2009	3,500	0.9958	0.9964	N/A	N/A
5½%	June 1, 2009	6,175	1.0250	1.0216	N/A	N/A
4¼%	September 1, 2009	9,033	1.0048	1.0041	1.0036	N/A
4¼%	December 1, 2009	3,500	1.0053	1.0048	1.0041	1.0036
5½%	June 1, 2010	5,156	N/A	1.0354	1.0319	1.0286
4%	September 1, 2010	9,459	N/A	N/A	1.0000	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			22,208	27,364	27,148	18,115

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).