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**CIRCULAR**  
February 8, 2010

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

For your information, please find enclosed the list of deliverable Canadian Government Bond issues with respect to the LGB, CGB, CGF 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 January 12th, 2010 (circular no. 006-2010).

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Vice-President, Regulatory Division

Encl.

Circular no.: 016-2010

## Appendix I

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at February 8, 2010)**

**THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB**

Government of Canada Bonds		Outstanding	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
5¾%	June 1, 2033	13,410	1.2632	1.2616	1.2597	1.2580
5%	June 1, 2037	13,999	1.1650	1.1642	1.1633	1.1625
4%	June 1, 2041	9,400	1.0000	1.0000	1.0000	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36,809	36,809	36,809	36,809

Conversion factors computed with a yield equal to 4%

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

Government of Canada Bonds		Outstanding	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
4¼%	June 1, 2018	10,622	0.8873	0.8901	N/A	N/A
3¾%	June 1, 2019	17,650	0.8420	0.8453	0.8485	0.8519
3½%	June 1, 2020	7,100	0.8106	0.8140	0.8174	0.8210
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35,372	35,372	24,750	24,750

Conversion factors computed with a yield equal to 6%

**FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF**

Government of Canada Bonds		Outstanding	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2014	16,000	0.8889	0.8947	0.9005	0.9065
5%	June 1, 2014	9,753	0.9629	0.9649	0.9668	0.9688
2%	December 1, 2014	15,000	0.8367	0.8443	0.8518	0.8596
2½%	June 1, 2015	6,000	0.8443	0.8507	0.8571	0.8637
4½%	June 1, 2015	10,143	0.9332	0.9360	0.9387	0.9416
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			56,896	56,896	56,896	56,896

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
1%	September 1, 2011	10,000	0.9567	N/A	N/A	N/A
¾%	September 1, 2011	8,766	0.9964	N/A	N/A	N/A
¼%	December 1, 2011	9,500	0.9290	0.9352	N/A	N/A
½%	March 1, 2012	9,000	0.9524	0.9581	0.9640	N/A
¾%	June 1, 2012	6,799	0.9946	0.9952	0.9958	0.9964
¾%	June 1, 2012	10,356	1.0266	1.0238	1.0209	1.0180
2%	September 1, 2012	10,500	0.9529	0.9573	0.9619	0.9665
¾%	March 1, 2013	3,200	N/A	N/A	0.9470	0.9520
¾%	June 1, 2013	15,063	N/A	N/A	N/A	0.9882
¾%	June 1, 2013	8,996	N/A	N/A	N/A	1.0295
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64,921	46,155	39,855	54,914

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).