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**CIRCULAR**  
August 9, 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 July 8, 2010 (circular no. 090-2010).

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Vice-President, Regulatory Division

Encl.

Circular no.: 102-2010

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at August 9, 2010)**

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

Government of Canada Bonds	Outstanding	September 2010	December 2010	March 2011	June 2011
Coupon    Maturity	(CAN \$ million)				
5¾%    June 1, 2033	13,410	1.2597	1.2580	1.2562	1.2544
5%      June 1, 2037	13,999	1.1633	1.1625	1.1615	1.1607
4%      June 1, 2041	12,700	1.0000	1.0000	1.0000	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		40,109	40,109	40,109	40,109

Conversion factors computed with a yield equal to 4%

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

Government of Canada Bonds	Outstanding	September 2010	December 2010	March 2011	June 2011
Coupon    Maturity	(CAN \$ million)				
3¾%    June 1, 2019	17,650	0.8485	0.8519	0.8552	0.8587
3½%    June 1, 2020	13,100	0.8174	0.8210	0.8244	0.8281
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		30,750	30,750	30,750	30,750

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	September 2010	December 2010	March 2011	June 2011
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2014	16,000	0.9005	0.9065	N/A	N/A
5%	June 1, 2014	9,753	0.9668	0.9688	N/A	N/A
2%	December 1, 2014	15,000	0.8518	0.8596	0.8674	0.8754
2½%	June 1, 2015	9,000	0.8571	0.8637	0.8704	0.8772
4½%	June 1, 2015	10,143	0.9387	0.9416	0.9444	0.9474
3%	December 1, 2015	7,000	0.8665	0.8720	0.8775	0.8832
4%	June 1, 2016	10,157	N/A	N/A	0.9110	0.9147
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			66,896	66,896	51,300	51,300

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	September 2010	December 2010	March 2011	June 2011
Coupon	Maturity	(CAN \$ million)				
1½%	March 1, 2012	9,000	0.9640	N/A	N/A	N/A
1½%	June 1, 2012	9,000	0.9581	0.9640	N/A	N/A
¾%	June 1, 2012	6,799	0.9958	0.9964	N/A	N/A
¾%	June 1, 2012	10,356	1.0209	1.0180	N/A	N/A
¾%	March 1, 2013	9,600	0.9470	0.9520	0.9572	0.9623
¾%	June 1, 2013	15,063	N/A	0.9882	0.9893	0.9905
¾%	June 1, 2013	8,996	N/A	1.0295	1.0266	1.0238
¾%	September 1, 2013	6,000	N/A	N/A	0.9646	0.9680
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44,755	59,814	39,659	39,659

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).