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<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
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**CIRCULAR**  
February 8, 2011

**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 10, 2011 (circular no. 012-2011).

For further information, please contact Mr. Santo Ferraiuolo, Market Analyst, Regulatory Division, at 514 871-4949, extension 413, or by e-mail at [sferraiuolo@m-x.ca](mailto:sferraiuolo@m-x.ca).

Jacques Tanguay  
Vice-President, Regulatory Division

Encl.

Circular no.: 029-2011

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at February 8, 2011)**

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

Government of Canada Bonds	Outstanding	March 2011	June 2011	September 2011	December 2011
Coupon    Maturity	(CAN \$ million)				
5¾%    June 1, 2033	13,410	0.9694	0.9697	0.9697	0.9700
5%      June 1, 2037	13,999	0.8686	0.8692	0.8696	0.8702
4%      June 1, 2041	15,500	0.7223	0.7232	0.7240	0.7249
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		42,909	42,909	42,909	42,909

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds	Outstanding	March 2011	June 2011	September 2011	December 2011
Coupon    Maturity	(CAN \$ million)				
3¾%    June 1, 2019	17,650	0.8552	0.8587	N/A	N/A
3½%    June 1, 2020	13,100	0.8244	0.8281	0.8317	0.8354
3¼%    June 1, 2021	6,000	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		36,750	36,750	19,100	19,100

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	March 2011	June 2011	September 2011	December 2011
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2014	15,000	0.8674	0.8754	N/A	N/A
2½%	June 1, 2015	9,000	0.8704	0.8772	0.8840	0.8910
3%	December 1, 2015	11,341	0.8775	0.8832	0.8889	0.8947
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35,341	35,341	20,341	20,341

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	March 2011	June 2011	September 2011	December 2011
Coupon	Maturity	(CAN \$ million)				
2%	September 1, 2012	17,500	0.9434	N/A	N/A	N/A
1½%	December 1, 2012	14,411	0.9263	0.9364	N/A	N/A
1¾%	March 1, 2013	15,600	0.9210	0.9303	0.9399	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			47,511	30,011	15,600	0

Conversion factors computed with a yield equal to 6%

**Note:** This list is produced in accordance with the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation (CDCC).