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CIRCULAR
April 6, 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 March 3, 2010 (circular no. 021-2010).

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Jacques Tanguay
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Encl.

Circular no.: 037-2010

Appendix I

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

(As at April 6, 2010)

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2010	September 2010	December 2010	March 2011
Coupon	Maturity	(CAN \$ million)				
5¾%	June 1, 2033	13,410	1.2616	1.2597	1.2580	1.2562
5%	June 1, 2037	13,999	1.1642	1.1633	1.1625	1.1615
4%	June 1, 2041	11,300	1.0000	1.0000	1.0000	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38,709	38,709	38,709	38,709

Conversion factors computed with a yield equal to 4%

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds		Outstanding	June 2010	September 2010	December 2010	March 2011
Coupon	Maturity	(CAN \$ million)				
4¼%	June 1, 2018	10,622	0.8901	N/A	N/A	N/A
3¾%	June 1, 2019	17,650	0.8453	0.8485	0.8519	0.8552
3½%	June 1, 2020	10,100	0.8140	0.8174	0.8210	0.8244
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38,372	27,750	27,750	27,750

Conversion factors computed with a yield equal to 6%

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2010	September 2010	December 2010	March 2011
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2014	16,000	0.8947	0.9005	0.9065	N/A
5%	June 1, 2014	9,753	0.9649	0.9668	0.9688	N/A
2%	December 1, 2014	15,000	0.8443	0.8518	0.8596	0.8674
2½%	June 1, 2015	9,000	0.8507	0.8571	0.8637	0.8704
4½%	June 1, 2015	10,143	0.9360	0.9387	0.9416	0.9444
4%	June 1, 2016	10,157	N/A	N/A	N/A	0.9110
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			59,896	59,896	59,896	44,300

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2010	September 2010	December 2010	March 2011
Coupon	Maturity	(CAN \$ million)				
1¼%	December 1, 2011	9,500	0.9603	N/A	N/A	N/A
1½%	March 1, 2012	9,000	0.9581	0.9640	N/A	N/A
1½%	June 1, 2012	3,000	0.9524	0.9581	0.9640	N/A
3¾%	June 1, 2012	6,799	0.9952	0.9958	0.9964	N/A
5¼%	June 1, 2012	10,356	1.0238	1.0209	1.0180	N/A
2%	September 1, 2012	10,500	0.9573	0.9619	0.9665	0.9712
1¾%	March 1, 2013	9,600	N/A	0.9470	0.9520	0.9572
3½%	June 1, 2013	15,063	N/A	N/A	0.9882	0.9893
5¼%	June 1, 2013	8,996	N/A	N/A	1.0295	1.0266
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			49,155	49,255	64,314	44,159

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).