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**CIRCULAR**  
December 3, 2009

**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 November 4 (circular no. 174-2009).

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Vice-President, Regulatory Division

Encl.

Circular no.: 184-2009

## Appendix I

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at December 3, 2009)**

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

Government of Canada Bonds		Outstanding	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
5¾%	June 1, 2033	13,410	1.2650	1.2632	1.2616	1.2597
5%	June 1, 2037	13,999	1.1659	1.1650	1.1642	1.1633
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	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
4¼%	June 1, 2018	10,622	0.8848	0.8873	0.8901	N/A
3¾%	June 1, 2019	17,650	0.8389	0.8420	0.8453	0.8485
3½%	June 1, 2020	7,100	0.8073	0.8106	0.8140	0.8174
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35,372	35,372	35,372	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	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
3½%	June 1, 2013	15,063	0.9221	N/A	N/A	N/A
5¼%	June 1, 2013	8,996	0.9766	N/A	N/A	N/A
3%	June 1, 2014	16,000	0.8832	0.8889	0.8947	0.9005
5%	June 1, 2014	9,753	0.9611	0.9629	0.9649	0.9668
2%	December 1, 2014	15,000	0.8294	0.8367	0.8443	0.8518
4½%	June 1, 2015	10,143	N/A	0.9332	0.9360	0.9387
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64,812	50,896	50,896	50,896

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
6%	June 1, 2011	9,802	1.0288	N/A	N/A	N/A
1¼%	June 1, 2011	11,000	0.9603	N/A	N/A	N/A
1%	September 1, 2011	10,000	0.9498	0.9567	N/A	N/A
3¾%	September 1, 2011	8,766	0.9958	0.9964	N/A	N/A
1¼%	December 1, 2011	9,500	0.9230	0.9290	0.9352	N/A
1½%	March 1, 2012	3,000	0.9467	0.9524	0.9581	0.9640
3¾%	June 1, 2012	6,799	0.9941	0.9946	0.9952	0.9958
5¼%	June 1, 2012	10,356	1.0295	1.0266	1.0238	1.0209
2%	September 1, 2012	10,500	N/A	0.9529	0.9573	0.9619
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			69,223	58,921	40,155	30,655

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).