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<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
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**CIRCULAR**  
January 10, 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 December 8, 2010 (circular no. 164-2010).

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Vice-President, Regulatory Division

Encl.

Circular no.: 012-2011

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at January 10, 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	12,600	0.9210	0.9303	0.9399	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44,511	27,011	12,600	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).