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CIRCULAR
March 3, 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 February 8, 2010 (circular no. 016-2010).

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Encl.

Circular no.: 021-2010

Appendix I

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

(As at March 3, 2010)

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
5¾%	June 1, 2033	13,410	1.2632	1.2616	1.2597	1.2580
5%	June 1, 2037	13,999	1.1650	1.1642	1.1633	1.1625
4%	June 1, 2041	10,900	1.0000	1.0000	1.0000	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38,309	38,309	38,309	38,309

Conversion factors computed with a yield equal to 4%

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds		Outstanding	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
4¼%	June 1, 2018	10,622	0.8873	0.8901	N/A	N/A
3¾%	June 1, 2019	17,650	0.8420	0.8453	0.8485	0.8519
3½%	June 1, 2020	10,100	0.8106	0.8140	0.8174	0.8210
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38,372	38,372	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	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2014	16,000	0.8889	0.8947	0.9005	0.9065
5%	June 1, 2014	9,753	0.9629	0.9649	0.9668	0.9688
2%	December 1, 2014	15,000	0.8367	0.8443	0.8518	0.8596
2½%	June 1, 2015	6,000	0.8443	0.8507	0.8571	0.8637
4½%	June 1, 2015	10,143	0.9332	0.9360	0.9387	0.9416
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			56,896	56,896	56,896	56,896

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	March 2010	June 2010	September 2010	December 2010
Coupon	Maturity	(CAN \$ million)				
1%	September 1, 2011	10,000	0.9567	N/A	N/A	N/A
3¾%	September 1, 2011	8,766	0.9964	N/A	N/A	N/A
1¼%	December 1, 2011	9,500	0.9290	0.9352	N/A	N/A
1½%	March 1, 2012	9,000	0.9524	0.9581	0.9640	N/A
3¾%	June 1, 2012	6,799	0.9946	0.9952	0.9958	0.9964
5¼%	June 1, 2012	10,356	1.0266	1.0238	1.0209	1.0180
2%	September 1, 2012	10,500	0.9529	0.9573	0.9619	0.9665
1¾%	March 1, 2013	6,400	N/A	N/A	0.9470	0.9520
3½%	June 1, 2013	15,063	N/A	N/A	N/A	0.9882
5¼%	June 1, 2013	8,996	N/A	N/A	N/A	1.0295
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64,921	46,155	43,055	58,114

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).