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**CIRCULAR**  
June 2, 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 May 4, 2011 (circular no. 081-2011).

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Vice-President, Regulatory Division

Encl.

Circular no.: 101-2011

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at June 2, 2011)**

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

Government of Canada Bonds	Outstanding	June 2011	September 2011	December 2011	March 2012
Coupon    Maturity	(CAN \$ million)				
5¾%    June 1, 2033	13,410	0.9697	0.9697	0.9700	0.9701
5%      June 1, 2037	13,999	0.8692	0.8696	0.8702	0.8707
4%      June 1, 2041	15,800	0.7232	0.7240	0.7249	0.7257
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		43,209	43,209	43,209	43,209

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds	Outstanding	June 2011	September 2011	December 2011	March 2012
Coupon    Maturity	(CAN \$ million)				
3¾%    June 1, 2019	17,650	0.8587	N/A	N/A	N/A
3½%    June 1, 2020	13,100	0.8281	0.8317	0.8354	0.8391
3¼%    June 1, 2021	11,500	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		42,250	24,600	24,600	24,600

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	June 2011	September 2011	December 2011	March 2012
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2014	15,000	0.8754	N/A	N/A	N/A
2½%	June 1, 2015	9,000	0.8772	0.8840	0.8910	N/A
3%	December 1, 2015	11,341	0.8832	0.8889	0.8947	0.9187
2%	June 1, 2016	9,900	0.8294	0.8367	0.8443	0.8518
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			45,241	30,241	30,241	21,241

Conversion factors computed with a yield equal to 6%

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

Government of Canada Bonds		Outstanding	June 2011	September 2011	December 2011	March 2012
Coupon	Maturity	(CAN \$ million)				
1½%	December 1, 2012	14,411	0.9364	N/A	N/A	N/A
1¾%	March 1, 2013	18,990	0.9303	0.9399	N/A	N/A
3½%	June 1, 2013	14,501	0.9535	0.9590	0.9646	N/A
2%	August 1, 2013	7,000	0.9257	0.9344	0.9434	N/A
2½%	September 1, 2013	9,200	0.9273	0.9350	0.9426	0.9505
2%	March 1, 2014	9,600	N/A	0.9084	0.9169	0.9257
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64,102	59,291	40,301	18,800

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).