



OPERATIONAL NOTICE

No. 2010 – M73

August 17, 2010

**REVISED
FIFO
2 -YEAR GOVERNMENT OF CANADA BOND FUTURES (CGZ)**

Members are reminded that trading in the **September 2010** Government of Canada Bond Futures contract will end at **1:00 p.m. (ET)** on **Tuesday September 21, 2010**.

The following schedule will be observed during the delivery period:

| | |
|--|--|
| Declaration to CDCC of long positions as of the close, in chronological order (FIFO). | 5:30 p.m. (ET) deadline on any business day from August 24, 2010 through and including September 28, 2010 . |
| Tender of Delivery Notices | 5:30 p.m. (ET) deadline on any business day from August 30, 2010 through and including September 28, 2010 . |
| Members FIFO Reports | Download of these reports is available on any business day from August 25, 2010 through and including September 30, 2010 . |
| Delivery Day | On the 2nd business day following the tender of the Delivery Notice. Each Clearing Member who is to make or take delivery must confirm to the Corporation that the delivery has been completed no later than 2:45 p.m. (ET) as per CDCC rule C-16 Section C-1604 (1) . |

This notice represents a summarization of Rule C-16 of CDCC's Rules and Section 6 of CDCC's Operations Manual. It is expected that clearing Firms are aware of their obligations with regards to futures contracts.

PLEASE ENSURE THAT ALL CLIENTS, OPERATIONAL STAFF AS WELL AS IMPACTED FRONT AND MIDDLE OFFICE STAFF ARE COGNIZANT OF THE CONTENT OF THIS NOTICE.

Roger Warner
Director, Member Services

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|--|-----------------------|
| Canadian Derivatives Clearing Corporation | |
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| Toronto, Ontario | Montréal, Québec |
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DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS

(As at August 9, 2010)

2-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGZ

| Government of Canada Bonds | | ISIN * | Outstanding | September 2010 | December 2010 | March 2011 | June 2011 |
|---|-------------------|--------------|------------------|----------------|---------------|------------|-----------|
| Coupon | Maturity | | (CAN \$ million) | | | | |
| 1½% | March 1, 2012 | CA135087ZB34 | 9,000 | 0.9640 | N/A | N/A | N/A |
| 1½% | June 1, 2012 | CA135087ZE72 | 9,000 | 0.9581 | 0.9640 | N/A | N/A |
| 3¾% | June 1, 2012 | CA135087YG30 | 6,799 | 0.9958 | 0.9964 | N/A | N/A |
| 5¼% | June 1, 2012 | CA135087XH22 | 10,356 | 1.0209 | 1.0180 | N/A | N/A |
| 1¾% | March 1, 2013 | CA135087ZD99 | 9,600 | 0.9470 | 0.9520 | 0.9572 | 0.9623 |
| 3½% | June 1, 2013 | CA135087YN80 | 15,063 | N/A | 0.9882 | 0.9893 | 0.9905 |
| 5¼% | June 1, 2013 | CA135087XM17 | 8,996 | N/A | 1.0295 | 1.0266 | 1.0238 |
| 2½% | September 1, 2013 | CA135087ZG21 | 6,000 | N/A | N/A | 0.9646 | 0.9680 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | | 44,755 | 59,814 | 39,659 | 39,659 |

Conversion factors computed with a yield equal to 4%

* This is for informational purposes only. Although every effort has been made to ensure the accuracy of the information, we cannot be responsible for any errors or omissions.

Note: This list is produced in accordance with the Rules of Bourse de Montréal Inc. and of Canadian Derivatives Clearing Corporation (CDCC).

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