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CIRCULAR
October 7, 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 September 13, 2010 (circular no. 113-2010).

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Encl.

Circular no.: 131-2010

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(As at October 7, 2010)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds	Outstanding	December 2010	March 2011	June 2011	September 2011
Coupon Maturity	(CAN \$ million)				
5¾% June 1, 2033	13,410	0.9694	0.9694	0.9697	0.9697
5% June 1, 2037	13,999	0.8681	0.8686	0.8692	0.8696
4% June 1, 2041	14,100	0.7216	0.7223	0.7232	0.7240
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		41,509	41,509	41,509	41,509

Conversion factors computed with a yield equal to 6%

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds	Outstanding	December 2010	March 2011	June 2011	September 2011
Coupon Maturity	(CAN \$ million)				
3¾% June 1, 2019	17,650	0.8519	0.8552	0.8587	N/A
3½% June 1, 2020	13,100	0.8210	0.8244	0.8281	0.8317
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		30,750	30,750	30,750	13,100

Conversion factors computed with a yield equal to 6%

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2010	March 2011	June 2011	September 2011
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2014	14,968	0.9065	N/A	N/A	N/A
5%	June 1, 2014	9,753	0.9688	N/A	N/A	N/A
2%	December 1, 2014	15,000	0.8596	0.8674	0.8754	N/A
2½%	June 1, 2015	9,000	0.8637	0.8704	0.8772	0.8840
4½%	June 1, 2015	10,143	0.9416	0.9444	0.9474	0.9502
3%	December 1, 2015	10,969	0.8720	0.8775	0.8832	0.8889
4%	June 1, 2016	10,157	N/A	0.9110	0.9147	0.9183
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			69,833	55,269	55,269	40,269

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2010	March 2011	June 2011	September 2011
Coupon	Maturity	(CAN \$ million)				
1½%	June 1, 2012	8,060	0.9364	N/A	N/A	N/A
2%	September 1, 2012	17,500	0.9344	0.9434	N/A	N/A
1½%	December 1, 2012	6,504	0.9164	0.9263	0.9464	N/A
1¾%	March 1, 2013	9,600	0.9117	0.9210	0.9303	0.9399
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			41,664	33,604	16,104	9,600

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).