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CIRCULAR
November 8, 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 October 7, 2010 (circular no. 131-2010).

For further information, please contact Mr. Santo Ferraiuolo, Market Analyst, Regulatory Division, at 514 871-4949, extension 413, or by e-mail at sferraiuolo@m-x.ca.

Jacques Tanguay
Vice-President, Regulatory Division

Encl.

Circular no.: 148-2010

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(As at November 8, 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
3¼% June 1, 2021	6,000	0.7880	0.7917	0.7954	0.7992
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		36,750	36,750	36,750	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	December 2010	March 2011	June 2011	September 2011
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2014	14,449	0.9065	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
3%	December 1, 2015	11,341	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)			49,790	45,498	45,498	30,498

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	10,411	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)			45,571	37,511	20,011	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).