

<input checked="" type="checkbox"/>	Trading – Interest Rate Derivatives	<input type="checkbox"/>	Back-office - Options
<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
<input checked="" type="checkbox"/>	Back-office – Futures	<input type="checkbox"/>	Regulation
		<input type="checkbox"/>	MCeX

CIRCULAR
November 15, 2010

ERRATUM

LIST OF DELIVERABLE CANADIAN GOVERNMENT BOND ISSUES FOR THE FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (CGF)

The purpose of this circular is to correct an error in circular no. 148-2010 that was issued on November 8, 2010 by Bourse de Montréal Inc. (the Bourse) regarding the list of deliverable bonds for Government of Canada Bond Futures Contract.

In the section of the circular pertaining to the list of deliverable bonds for the Five-Year Government of Canada Bond Futures Contract (CGF), the following bond issue should not have been included in the basket of deliverable bonds:

4% June 1, 2016 – Government of Canada - \$10,157,000,000 outstanding

and the schedule of deliverable bonds should have been the following one:

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT – 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
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			49,790	35,341	35,341	20,341

Conversion factors computed with a yield equal to 6%

Circular no.: 155-2010

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