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CIRCULAR
October 7, 2009

**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 4 (circular no. 134-2009).

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.: 163-2009

Appendix I

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(As at October 7, 2009)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
5¾%	June 1, 2033	13,410	1.2650	1.2632	1.2616	1.2597
5%	June 1, 2037	13,999	1.1659	1.1650	1.1642	1.1633
4%	June 1, 2041	7,900	1.0000	1.0000	1.0000	1.0000
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35,309	35,309	35,309	35,309

Conversion factors computed with a yield equal to 4%

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGB

Government of Canada Bonds		Outstanding	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
4¼%	June 1, 2018	10,622	0.8848	0.8873	0.8901	N/A
3¾%	June 1, 2019	17,650	0.8389	0.8420	0.8453	0.8485
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28,272	28,272	28,272	17,650

Conversion factors computed with a yield equal to 6%

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGF

Government of Canada Bonds		Outstanding	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
3½%	June 1, 2013	15,063	0.9221	N/A	N/A	N/A
5¼%	June 1, 2013	8,996	0.9766	N/A	N/A	N/A
3%	June 1, 2014	16,000	0.8832	0.8889	0.8947	0.9005
5%	June 1, 2014	9,753	0.9611	0.9629	0.9649	0.9668
2 %	December 1, 2014	15,000	0.8294	0.8367	0.8443	0.8518
4½%	June 1, 2015	10,143	N/A	0.9332	0.9360	0.9387
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64,812	50,896	50,896	50,896

Conversion factors computed with a yield equal to 6%

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS - CGZ

Government of Canada Bonds		Outstanding	December 2009	March 2010	June 2010	September 2010
Coupon	Maturity	(CAN \$ million)				
6%	June 1, 2011	9,802	1.0288	N/A	N/A	N/A
1¼%	June 1, 2011	11,000	0.9603	N/A	N/A	N/A
1%	September 1, 2011	10,000	0.9498	0.9567	N/A	N/A
3¾%	September 1, 2011	8,766	0.9958	0.9964	N/A	N/A
3¾%	June 1, 2012	6,799	0.9941	0.9946	0.9952	0.9958
5¼%	June 1, 2012	10,356	1.0295	1.0266	1.0238	1.0209
2%	September 1, 2012	10,500	N/A	0.9529	0.9573	0.9619
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			56,723	46,421	27,655	27,655

Conversion factors computed with a yield equal to 4%

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