



<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

**CIRCULAR**  
February 6th, 2013

**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 **January 3rd**, 2013 (circular no. 002-2013).

For further information, please contact Mr. Daniel Fontaine, Senior Market Supervisor, Market Operations, at 514 871-7871, or by e-mail at [dfontaine@m-x.ca](mailto:dfontaine@m-x.ca).

Brian Gelfand  
Vice-President, Institutional Relations and Market Operations,  
Financial Markets

Encl.

Circular no.: 022-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at February 6th, 2013)**

**THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB**

Government of Canada Bonds	Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon    Maturity	(CAN \$ million)				
5%      June 1, 2037	13,999	0.8730	0.8737	0.8742	0.8749
4%      June 1, 2041	15,800	0.7293	0.7303	0.7312	0.7323
3½%    Dec. 1, 2045	9,900	0.6434	0.6443	0.6452	0.6462
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		39,699	39,699	39,699	39,699

Conversion factors computed with a yield equal to 6%.

**TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB**

Government of Canada Bonds	Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon    Maturity	(CAN \$ million)				
3¼%    June 1, 2021	11,500	0.8230	0.8273	N/A	N/A
2¾%    June 1, 2022	12,700	0.7718	0.7765	0.7812	0.7861
1 ½%    June 1, 2023	8,400	0.6591	0.6653	0.6714	0.6777
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		32,600	32,600	21,100	21,100

Conversion factors computed with a yield equal to 6%.

**FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF**

Government of Canada Bonds		Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon	Maturity	(CAN \$ million)				
2¾%	September 1, 2016	10,500	0.8988	N/A	N/A	N/A
1½%	March 1, 2017	10,500	0.8421	N/A	N/A	N/A
1½%	September 1, 2017	10,200	0.8248	N/A	N/A	N/A
1 ¼%	March 1, 2018	6,800	0.7974	N/A	N/A	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38,000	0	0	0

Conversion factors computed with a yield equal to 6%.

**TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ**

Government of Canada Bonds		Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon	Maturity	(CAN \$ million)				
1%	November 1, 2014	9,900	0.9218	N/A	N/A	N/A
1%	February 1, 2015	15,600	0.9107	0.9218	N/A	N/A
1%	May 1, 2015	3,300	0.8998	0.9107	0.9218	N/A
1 ½%	August 1, 2015	8,700	0.9001	0.9098	0.9196	N/A
1 ¼%	February 1, 2016	5,400	N/A	N/A	0.8946	0.9048
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37,500	27,600	17,400	5,400

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).