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**CIRCULAR**  
April 3, 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 **March 5th** (circular no. 033-2013).

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).

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Encl.

Circular no.: 058-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at April 3rd, 2013)**

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

Government of Canada Bonds	Outstanding	June 2013	September 2013	December 2013	March 2014
Coupon    Maturity	(CAN \$ million)				
4%      June 1, 2041	15,800	0.7303	0.7312	0.7323	0.7332
3½%    Dec. 1, 2045	11,400	0.6443	0.6452	0.6462	0.6470
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		27,200	27,200	27,200	27,200

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds	Outstanding	June 2013	September 2013	December 2013	March 2014
Coupon    Maturity	(CAN \$ million)				
¾%      June 1, 2021	11,500	0.8273	N/A	N/A	N/A
2¾%    June 1, 2022	12,700	0.7765	0.7812	0.7861	0.7909
1 ½%    June 1, 2023	11,300	0.6653	0.6714	0.6777	0.6841
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		35,500	24,000	24,000	24,000

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	June 2013	September 2013	December 2013	March 2014
Coupon	Maturity	(CAN \$ million)				
1½%	September 1, 2017	10,200	0.8333	N/A	N/A	N/A
1¼%	March 1, 2018	10,200	0.8062	0.8151	0.8241	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			20,400	10,200	10,200	N/A

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	June 2013	September 2013	December 2013	March 2014
Coupon	Maturity	(CAN \$ million)				
1%	February 1, 2015	15,600	0.9218	N/A	N/A	N/A
1%	May 1, 2015	9,900	0.9107	0.9218	N/A	N/A
1½%	August 1, 2015	8,700	0.9098	0.9196	N/A	N/A
1¼%	February 1, 2016	8,100	N/A	0.8946	0.9048	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34,200	26,700	8,100	N/A

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).