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**CIRCULAR**  
September 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 **August 6th** (circular no. 143-2013).

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.: 152-13

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

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

Government of Canada Bonds		Outstanding	September 2013	December 2013	March 2014	June 2014
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2041	15,800	0.7312	0.7323	0.7332	0.7342
3½%	Dec. 1, 2045	13,200	0.6452	0.6462	0.6470	0.6481
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			29,000	29,000	29,000	29,000

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	September 2013	December 2013	March 2014	June 2014
Coupon	Maturity	(CAN \$ million)				
2¾%	June 1, 2022	12,700	0.7812	0.7861	0.7909	0.7959
1 ½%	June 1, 2023	14,200	0.6714	0.6777	0.6841	0.6905
2 ½%	June 1, 2024	5 600	N/A	0.7302	0.7349	0.7396
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			26,900	32,500	32,500	32,500

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	September 2013	December 2013	March 2014	June 2014
Coupon	Maturity	(CAN \$ million)				
1 ¼%	March 1, 2018	10,200	0.8151	0.8241	N/A	N/A
1 ¼%	September 1, 2018	10,200	0.7974	0.8062	0.8151	0.8241
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			20,400	20,400	10,200	10,200

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	September 2013	December 2013	March 2014	June 2014
Coupon	Maturity	(CAN \$ million)				
1%	May 1, 2015	9,900	0.9218	N/A	N/A	N/A
1 ½%	August 1, 2015	15,300	0.9196	0.9296	N/A	N/A
1%	November 1, 2015	6,600	0.8998	0.9107	0.9218	N/A
1 ¼%	February 1, 2016	8,100	0.8946	0.9048	N/A	N/A
1%	August 1, 2016	8,100	N/A	N/A	0.8890	0.8998
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39,900	30,000	14,700	8,100

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).