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**CIRCULAR 002-14**  
January 7, 2014

**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 **December 5th** (circular no. 195-2013).

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.

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at January 6th, 2014)**

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

Government of Canada Bonds	Outstanding	March 2014	June 2014	September 2014	December 2014
Coupon    Maturity	(CAN \$ million)				
4%      June 1, 2041	15,800	0.7332	0.7342	0.7352	0.7363
3½%    Dec. 1, 2045	14,600	0.6470	0.6481	0.6490	0.6500
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		30,400	30,400	30,400	30,400

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds	Outstanding	March 2014	June 2014	September 2014	December 2014
Coupon    Maturity	(CAN \$ million)				
2¾%    June 1, 2022	12,700	0.7909	0.7959	N/A	N/A
1 ½%    June 1, 2023	14,200	0.6841	0.6905	0.6971	0.7038
2 ½%    June 1, 2024	8 400	0.7349	0.7396	0.7444	0.7493
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		35,300	35,300	22,600	22,600

Conversion factors computed with a yield equal to 6%.

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

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

Conversion factors computed with a yield equal to 6%.

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

<b>Government of Canada Bonds</b>	<b>Outstanding</b>	<b>March 2014</b>	<b>June 2014</b>	<b>September 2014</b>	<b>December 2014</b>
<b>Coupon Maturity</b> (CAN \$ million)					
<b>1% November 1, 2015</b>	<b>9,900</b>	0.9218	N/A	N/A	N/A
<b>1 ¼% February 1, 2016</b>	<b>14,700</b>	0.9152	0.9257	N/A	N/A
<b>1% August 1, 2016</b>	<b>8,100</b>	0.8890	0.8998	N/A	N/A
<b>1 ½% Februar 1, 2017</b>	<b>5,400</b>	N/A	N/A	0.9001	0.9098
<b>TOTAL OUTSTANDING DELIVERABLE BONDS</b> (CAN \$ million)		32,700	22,800	5,400	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).