



<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
March 5th, 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 ones that were distributed on **February 6th**, and 12th, 2013 (circular no. 022-2013, 025-2013 and 026-2013).

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.

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

Encl.

Circular no.: 033-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at March 5th, 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	13,951	0.8730	N/A	N/A	N/A
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)		39,651	25,700	25,700	25,700

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)				
3¾% 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	0.8333	N/A	N/A
1¼%	March 1, 2018	10,200	0.7974	0.8062	0.8151	0.8241
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			41,400	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	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	6,600	0.8998	0.9107	0.9218	N/A
1½%	August 1, 2015	8,700	0.9001	0.9098	0.9196	N/A
1¼%	February 1, 2016	8,100	N/A	N/A	0.8946	0.9048
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			40,800	30,900	23,400	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).