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CIRCULAR
May 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 **April 3, 2013**(circular no. 058-2013).

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Encl.

Circular no.: 086-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(As at May 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	14,200	0.6653	0.6714	0.6777	0.6841
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		38,400	26,900	26,900	26,900

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	12,000	0.9098	0.9196	N/A	N/A
1¼%	February 1, 2016	8,100	N/A	0.8946	0.9048	N/A
1%	August 1, 2016	2,700	N/A	N/A	N/A	0.8890
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37,500	30,000	20,100	2,700

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).