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CIRCULAR
July 10th, 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 **June 7th** (circular no. 113-2013).

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.

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Encl.

Circular no.: 125-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at July 10th, 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	12,800	0.6452	0.6462	0.6470	0.6481
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28,600	28,600	28,600	28,600

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
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			26,900	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	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
TOTAL OUTSTANDING DELIVERABLE BONDS (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

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 ¼%	February 1, 2016	8,100	0.8946	0.9048	N/A	N/A
1%	August 1, 2016	5,400	N/A	N/A	0.8890	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			33,300	23,400	5,400	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).