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**CIRCULAR**  
October 3rd, 2012

**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 **September 6th**, 2012 (circular no. 117-2012).

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.: xxx-2012

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at October 3rd, 2012)**

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

Government of Canada Bonds	Outstanding	December 2012	March 2013	June 2013	September 2013
Coupon    Maturity	(CAN \$ million)				
5%      June 1, 2037	13,999	0.8725	0.8730	0.8737	0.8742
4%      June 1, 2041	15,800	0.7285	0.7293	0.7303	0.7312
3½%    Dec. 1, 2045	7,900	0.6426	0.6434	0.6443	0.6452
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		37,699	37,699	37,699	37,699

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds	Outstanding	December 2012	March 2013	June 2013	September 2013
Coupon    Maturity	(CAN \$ million)				
¾%      June 1, 2021	11,500	0.8190	0.8230	0.8273	N/A
2¾%    June 1, 2022	12,700	0.7672	0.7718	0.7765	0.7812
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		24,200	24,200	24,200	12,700

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	December 2012	March 2013	June 2013	September 2013
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2016	9,900	0.8754	N/A	N/A	N/A
2¾%	September 1, 2016	10,500	0.8922	0.8988	N/A	N/A
1½%	March 1, 2017	10,500	0.8333	0.8421	0.8508	0.8598
1½%	September 1, 2017	10,200	0.8164	0.8248	0.8333	0.8421
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			41,100	31,200	20,700	20,700

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	December 2012	March 2013	June 2013	September 2013
Coupon	Maturity	(CAN \$ million)				
2¼%	August 1, 2014	15,600	0.9413	N/A	N/A	N/A
1%	November 1, 2014	9,900	0.9107	0.9218	N/A	N/A
1%	February 1, 2015	9,000	0.8998	N/A	N/A	N/A
1½%	August 1, 2015	8,700	N/A	0.9001	0.9098	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34,500	18,600	8,700	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).