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CIRCULAR
August 6, 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 **July 10, 2013** (circular no. 125-2013).

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Encl.

Circular no.: 143-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at August 6, 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	13,200	0.6452	0.6462	0.6470	0.6481
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		29,000	29,000	29,000	29,000

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
1 ¼%	September 1, 2018	6,800	0.7974	0.8062	0.8151	0.8241
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			17,000	17,000	6,800	6,800

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%	November 1, 2015	3,300	0.8998	0.9107	0.9218	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)			36,600	26,700	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).