



<input checked="" type="checkbox"/>	Trading – Interest Rate Derivatives	<input type="checkbox"/>	Back-office - Options
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**CIRCULAR**  
November 6th, 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 **October 7<sup>th</sup>, 2013**(circular no. 162-2013).

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Encl.

Circular no.: 171-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(As at November 5th, 2013)**

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

Government of Canada Bonds		Outstanding	December 2013	March 2014	June 2014	September 2014
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2041	15,800	0.7323	0.7332	0.7342	0.7352
3½%	Dec. 1, 2045	13,200	0.6462	0.6470	0.6481	0.6490
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	December 2013	March 2014	June 2014	September 2014
Coupon	Maturity	(CAN \$ million)				
2¾%	June 1, 2022	12,700	0.7861	0.7909	0.7959	N/A
1 ½%	June 1, 2023	14,200	0.6777	0.6841	0.6905	0.6971
2 ½%	June 1, 2024	8,400	0.7302	0.7349	0.7396	0.7444
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35,300	35,300	35,300	22,600

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	December 2013	March 2014	June 2014	September 2014
Coupon	Maturity	(CAN \$ million)				
1 ¼%	March 1, 2018	10,200	0.8241	N/A	N/A	N/A
1 ¼%	September 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	December 2013	March 2014	June 2014	September 2014
Coupon	Maturity	(CAN \$ million)				
1 ½%	August 1, 2015	15,300	0.9296	N/A	N/A	N/A
1%	November 1, 2015	9,900	0.9107	0.9218	N/A	N/A
1 ¼%	February 1, 2016	11,400	0.9048	0.9152	0.9257	N/A
1%	August 1, 2016	8,100	N/A	0.8890	0.8998	N/A
1 ½%	February 1, 2017	2,700	N/A	N/A	N/A	0.9001
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36,600	29,400	19,500	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).