



<input checked="" type="checkbox"/>	Trading – Interest Rate Derivatives	<input type="checkbox"/>	Back-office - Options
<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
<input checked="" type="checkbox"/>	Back-office – Futures	<input type="checkbox"/>	Regulation

CIRCULAR
January 3rd, 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 **December 5th**, 2012 (circular no. 162-2012).

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.

Brian Gelfand
Vice-President, Institutional Relations and Market Operations,
Financial Markets

Encl.

Circular no.: 002-2013

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at January 3rd, 2013)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon	Maturity	(CAN \$ million)				
5%	June 1, 2037	13,999	0.8730	0.8737	0.8742	0.8749
4%	June 1, 2041	15,800	0.7293	0.7303	0.7312	0.7323
3½%	Dec. 1, 2045	9,500	0.6434	0.6443	0.6452	0.6462
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39,299	39,299	39,299	39,299

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon	Maturity	(CAN \$ million)				
¾%	June 1, 2021	11,500	0.8230	0.8273	N/A	N/A
2¾%	June 1, 2022	12,700	0.7718	0.7765	0.7812	0.7861
1 ½%	June 1, 2023	5,500	0.6591	0.6653	0.6714	0.6777
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			29,700	29,700	18,200	18,200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon	Maturity	(CAN \$ million)				
2¾%	September 1, 2016	10,500	0.8988	N/A	N/A	N/A
1½%	March 1, 2017	10,500	0.8421	N/A	N/A	N/A
1½%	September 1, 2017	10,200	0.8248	N/A	N/A	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			31,200	0	0	0

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	March 2013	June 2013	September 2013	December 2013
Coupon	Maturity	(CAN \$ million)				
1%	November 1, 2014	9,900	0.9218	N/A	N/A	N/A
1%	February 1, 2015	15,600	0.9107	0.9218	N/A	N/A
1½%	August 1, 2015	8,700	0.9001	0.9098	0.9196	N/A
1¼%	February 1, 2016	5,400	N/A	N/A	0.8946	0.9048
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34,200	24,300	14,100	5,400

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).