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CIRCULAR 019-14
February 10th, 2014

**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 **January 7th, 2014** (circular no. 002-2014).

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.: 019-14

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at February 10th, 2014)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds	Outstanding	March 2014	June 2014	September 2014	December 2014
Coupon Maturity	(CAN \$ million)				
4% June 1, 2041	15,800	0.7332	0.7342	0.7352	0.7363
3½% Dec. 1, 2045	14,600	0.6470	0.6481	0.6490	0.6500
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		30,400	30,400	30,400	30,400

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds	Outstanding	March 2014	June 2014	September 2014	December 2014
Coupon Maturity	(CAN \$ million)				
2¾% June 1, 2022	12,700	0.7909	0.7959	N/A	N/A
1 ½% June 1, 2023	14,200	0.6841	0.6905	0.6971	0.7038
2 ½% June 1, 2024	8 400	0.7349	0.7396	0.7444	0.7493
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		35,300	35,300	22,600	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	March 2014	June 2014	September 2014	December 2014
Coupon	Maturity	(CAN \$ million)				
1 ¼%	September 1, 2018	10,200	0.8151	0.8241	N/A	N/A
1 ¾%	March 1, 2019	6,800	0.8187	0.8265	0.8345	0.8426
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	March 2014	June 2014	September 2014	December 2014
Coupon	Maturity	(CAN \$ million)				
1%	November 1, 2015	9,900	0.9218	N/A	N/A	N/A
1 ¼%	February 1, 2016	14,700	0.9152	0.9257	N/A	N/A
1%	May 1, 2016	3,300	0.8998	0.9107	0.9218	N/A
1%	August 1, 2016	8,100	0.8890	0.8998	N/A	N/A
1 ½%	February 1, 2017	8,100	N/A	N/A	0.9001	0.9098
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36,000	26,100	11,400	8,100

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).