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CIRCULAR 066-15

June 5, 2015

**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 **May 7th 2015** (circular no. 046-15)

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.

Claude Cyr
Senior Vice-President, Financial Markets,

Encl.

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at June 2nd , 2015)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds	Outstanding	June 2015	September 2015	December 2015	March 2016
Coupon Maturity	(CAN \$ million)				
4% June 1, 2041	15,693	0.7383	0.7393	0.7405	0.7415
3½% Dec. 1, 2045	16,400	0.6520	0.6530	0.6541	0.6550
2¾% Dec. 1, 2048	6,000	0.5331	0.5342	0.5353	0.5364
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		38,093	38,093	38,093	38,093

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds	Outstanding	June 2015	September 2015	December 2015	March 2016
Coupon Maturity	(CAN \$ million)				
1½% June 1, 2023	14,200	0.7174	N/A	N/A	N/A
2½% June 1, 2024	13,800	0.7593	0.7644	0.7696	0.7748
2¼% June 1, 2025	13,100	0.7210	0.7262	0.7314	0.7367
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		41,100	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	June 2015	September 2015	December 2015	March 2016
Coupon	Maturity	(CAN \$ million)				
1 ¾%	September 1, 2019	10,200	0.8426	N/A	N/A	N/A
1 ½%	March 1, 2020	10,200	0.8164	0.8248	0.8333	N/A
¾%	September 1, 2020	6,500	0.7665	0.7761	0.7858	0.7956
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			26,900	16,700	16,700	6,500

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2015	September 2015	December 2015	March 2016
Coupon	Maturity	(CAN \$ million)				
1 ½%	February 1, 2017	17,100	0.9296	N/A	N/A	N/A
¼%	May 1, 2017	10,400	0.8973	0.9101	N/A	N/A
1 ¼%	August 1, 2017	11,800	0.9048	0.9152	0.9257	N/A
1 ¼%	February 1, 2018	8,100	N/A	0.8946	0.9048	0.9152
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39,300	30,300	19,900	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).