



<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 074-16
June 2nd, 2016

**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 6th, 2016** (circular no. 053-16)

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.

Jean-François Bertrand
Vice-President, Market Operations, Services & Connectivity, Financial Markets,

Encl.

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at June 2nd, 2016)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2016	September 2016	December 2016	March 2017
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2041	15,693	0.7427	N/A	N/A	N/A
3½%	Dec. 1, 2045	16,400	0.6562	0.6572	0.6584	0.6594
2¾%	Dec. 1, 2048	9,550	0.5376	0.5388	0.5400	0.5412
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			41,643	25,950	25,950	25,950

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2016	September 2016	December 2016	March 2017
Coupon	Maturity	(CAN \$ million)				
2½%	June 1, 2024	13,800	0.7802	N/A	N/A	N/A
2¼%	June 1, 2025	13,100	0.7421	0.7475	0.7531	0.7587
1½%	June 1, 2026	10,500	0.6653	0.6714	0.6777	0.6841
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37,400	23,600	23,600	23,600

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2016	September 2016	December 2016	March 2017
Coupon	Maturity	(CAN \$ million)				
¾%	September 1, 2020	13,000	0.8056	N/A	N/A	N/A
¾%	March 1, 2021	13,800	0.7858	0.7956	0.8056	N/A
¾%	September 1, 2021	7,500	0.7665	0.7761	0.7858	0.7956
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34,300	21,300	21,300	7,500

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2016	September 2016	December 2016	March 2017
Coupon	Maturity	(CAN \$ million)				
1 ¼%	February 1, 2018	19,200	0.9257	N/A	N/A	N/A
¼%	May 1, 2018	15,000	0.8973	0.9452	N/A	N/A
½%	August 1, 2018	7,800	0.8898	0.9018	0.9140	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			42,000	22,800	7,800	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).