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CIRCULAR 101-16

August 4, 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 **July 5, 2016** (circular no. 095-16)

For additional information, please contact Mr. Daniel Fontaine, Senior Market Supervisor, Market Operations, at 514 871-7871, or 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 August 2, 2016)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds	Outstanding	September 2016	December 2016	March 2017	June 2017
Coupon Maturity	(CAN \$ million)				
3½% Dec. 1, 2045	16,400	0.6572	0.6584	0.6594	0.6606
2¾% Dec. 1, 2048	9,550	0.5388	0.5400	0.5412	0.5425
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		25,950	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	September 2016	December 2016	March 2017	June 2017
Coupon Maturity	(CAN \$ million)				
2¼% June 1, 2025	13,100	0.7475	0.7531	0.7587	0.7645
1½% June 1, 2026	13,500	0.6714	0.6777	0.6841	0.6905
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		26,600	26,600	26,600	26,600

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2016	December 2016	March 2017	June 2017
Coupon	Maturity	(CAN \$ million)				
¾%	March 1, 2021	13,800	0.7956	0.8056	N/A	N/A
¾%	September 1, 2021	11,300	0.7761	0.7858	0.7956	0.8056
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			25,100	25,100	11,300	11,300

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	September 2016	December 2016	March 2017	June 2017
Coupon	Maturity	(CAN \$ million)				
¼%	May 1, 2018	15,000	0.9101	N/A	N/A	N/A
½%	August 1, 2018	15,600	0.9018	0.9140	N/A	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			30,600	15,600	N/A	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).