



<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 120-15
October 6th 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 **September 10th, 2015** (circular no. 107-15)

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.

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

Encl.

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

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds	Outstanding	December 2015	March 2016	June 2016	September 2016
Coupon Maturity	(CAN \$ million)				
4% June 1, 2041	15,693	0.7405	0.7415	0.7427	N/A
3½% Dec. 1, 2045	16,400	0.6541	0.6550	0.6562	0.6572
2¾% Dec. 1, 2048	6,400	0.5353	0.5364	0.5376	0.5388
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		38,493	38,493	38,493	22,800

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds	Outstanding	December 2015	March 2016	June 2016	September 2016
Coupon Maturity	(CAN \$ million)				
2½% June 1, 2024	13,800	0.7696	0.7748	0.7802	N/A
2¼% June 1, 2025	13,100	0.7314	0.7367	0.7421	0.7475
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		26,900	26,900	26,900	13,100

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2015	March 2016	June 2016	September 2016
Coupon	Maturity	(CAN \$ million)				
1 ½%	March 1, 2020	10,200	0.8333	N/A	N/A	N/A
¾%	September 1, 2020	13,000	0.7858	0.7956	0.8056	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			23,200	13,000	13,000	N/A

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2015	March 2016	June 2016	September 2016
Coupon	Maturity	(CAN \$ million)				
1 ¼%	August 1, 2017	19,100	0.9257	N/A	N/A	N/A
¼%	November 1, 2017	10,000	0.8973	0.9101	N/A	N/A
1 ¼%	February 1, 2018	8,100	0.9048	0.9152	N/A	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37,200	18,100	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).