



X	Trading – Interest Rate Derivatives		Back-office - Options
	Trading – Equity and Index Derivatives	X	Technology
X	Back-office – Futures	X	Regulation

CIRCULAR 140-16
November 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 October 11, 2016 (circular no. 124-16)

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Interim President and Chief Executive Officer

Encl.

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

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
3,5%	December 1, 2045	16400	0.6584	0.6594	0.6606	0.6617
2,75%	December 1, 2048	9950	0.5400	0.5412	0.5425	0.5437
TOTAL OUTSTANDING DELIVERABLE BONDS			26350	26350	26350	26350

(CAN \$ million)

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
2,25%	June 1, 2025	13100	0.7531	0.7587	0.7645	
1,5%	June 1, 2026	13500	0.6777	0.6841	0.6905	0.6971
1%	June 1, 2027	6000	0.6146	0.6213	0.6281	0.6349
TOTAL OUTSTANDING DELIVERABLE BONDS			32600	32600	32600	19500

(CAN \$ million)

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
0,75%	March 1, 2021	13800	0.8056			
0,75%	September 1, 2021	15000	0.7858	0.7956	0.8056	
0,5%	March 1, 2022	3800	0.7554	0.7654	0.7756	0.7859
TOTAL OUTSTANDING DELIVERABLE BONDS			32600	18800	18800	3800

(CAN \$ million)

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
0,5%	August 1, 2018	15600	0.9140			
0,5%	November 1, 2018	15600	0.9018	0.9140		
TOTAL OUTSTANDING DELIVERABLE BONDS			31200	15600	N/A	N/A

(CAN \$ million)

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).