



<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 097-14
July 7th, 2014

**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 **June 12th, 2014** (circular no. 082-2014).

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 July 3rd, 2014)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2014	December 2014	March 2015	June 2015
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2041	15,800	0.7352	0.7363	0.7372	0.7383
3½%	Dec. 1, 2045	16,400	0.6490	0.6500	0.6509	0.6520
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32,200	32,200	32,200	32,200

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2014	December 2014	March 2015	June 2015
Coupon	Maturity	(CAN \$ million)				
1 ½%	June 1, 2023	14,200	0.6971	0.7038	0.7105	0.7174
2 ½%	June 1, 2024	13,800	0.7444	0.7493	0.7542	0.7593
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28,000	28,000	28,000	28,000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2014	December 2014	March 2015	June 2015
Coupon	Maturity	(CAN \$ million)				
1 ¾%	March 1, 2019	10,200	0.8345	0.8426	N/A	N/A
1 ¾%	September 1, 2019	6,800	0.8187	0.8265	0.8345	0.8426
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			17,000	17,000	6,800	6,800

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	September 2014	December 2014	March 2015	June 2015
Coupon	Maturity	(CAN \$ million)				
1%	May 1, 2016	10,000	0.9218	N/A	N/A	N/A
1%	August 1, 2016	14,100	0.9107	0.9218	N/A	N/A
1 ½%	February 1, 2017	8,100	0.9001	0.9098	N/A	N/A
1 ¼%	August 1, 2017	2,700	N/A	N/A	0.8946	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32,200	22,200	2,700	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).