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<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
<input checked="" type="checkbox"/>	Back-office – Futures	<input type="checkbox"/>	Regulation

CIRCULAR 001-16

January 8, 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 **December 2, 2015** (circular no. 146-15)

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Encl.

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at January 4th, 2016)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds	Outstanding	March 2016	June 2016	September 2016	December 2016
Coupon Maturity	(CAN \$ million)				
4% June 1, 2041	15,693	0.7415	0.7427	N/A	N/A
3½% Dec. 1, 2045	16,400	0.6550	0.6562	0.6572	0.6584
2¾% Dec. 1, 2048	7,800	0.5364	0.5376	0.5388	0.5400
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		39,893	39,893	24,200	24,200

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds	Outstanding	March 2016	June 2016	September 2016	December 2016
Coupon Maturity	(CAN \$ million)				
2½% June 1, 2024	13,800	0.7748	0.7802	N/A	N/A
2¼% June 1, 2025	13,100	0.7367	0.7421	0.7475	0.7531
1½% June 1, 2026	5,000	0.6591	0.6653	0.6714	0.6777
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		31,900	31,900	18,100	18,100

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2016	June 2016	September 2016	December 2016
Coupon	Maturity	(CAN \$ million)				
¾%	September 1, 2020	13,000	0.7956	0.8056	N/A	N/A
¾%	March 1, 2021	6,500	0.7761	0.7858	0.7956	0.8056
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			19,500	19,500	6,500	6,500

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	March 2016	June 2016	September 2016	December 2016
Coupon	Maturity	(CAN \$ million)				
¼%	November 1, 2017	13,400	0.9101	N/A	N/A	N/A
1 ¼%	February 1, 2018	15,500	0.9152	0.9257	N/A	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28,900	15,500	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).