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**CIRCULAR 095-16**  
July 5<sup>th</sup>, 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 **June 2nd, 2016** (circular no. 053-16)

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Encl.

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at July 5<sup>th</sup>, 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
<b>Coupon Maturity</b>	<b>(CAN \$ million)</b>				
¾% March 1, 2021	13,800	0.7956	0.8056	N/A	N/A
¾% September 1, 2021	7,500	0.7761	0.7858	0.7956	0.8056
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		21,300	21,300	7,500	7,500

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
<b>Coupon Maturity</b>	<b>(CAN \$ million)</b>				
¼% May 1, 2018	15,000	0.9101	N/A	N/A	N/A
½% August 1, 2018	11,700	0.9018	0.9140	N/A	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		26,700	11,700	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).