



<input checked="" type="checkbox"/>	Trading – Interest Rate Derivatives	<input type="checkbox"/>	Back-office - Options
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<input checked="" type="checkbox"/>	Back-office – Futures	<input type="checkbox"/>	Regulation

**CIRCULAR 097-15**  
August 12th, 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 **July 9<sup>th</sup> 2015** (circular no. 080-15)

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](mailto:dfontaine@m-x.ca).

Claude Cyr  
Senior Vice-President, Financial Markets,

Encl.

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at August 5th , 2015)**

**THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB**

Government of Canada Bonds		Outstanding	September 2015	December 2015	March 2016	June 2016
Coupon	Maturity	(CAN \$ million)				
4%	June 1, 2041	15,693	0.7393	0.7405	0.7415	0.7427
3½%	Dec. 1, 2045	16,400	0.6530	0.6541	0.6550	0.6562
2¾%	Dec. 1, 2048	6,000	0.5342	0.5353	0.5364	0.5376
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38,093	38,093	38,093	38,093

Conversion factors computed with a yield equal to 6%.

**TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB**

Government of Canada Bonds		Outstanding	September 2015	December 2015	March 2016	June 2016
Coupon	Maturity	(CAN \$ million)				
2½%	June 1, 2024	13,800	0.7644	0.7696	0.7748	0.7802
2¼%	June 1, 2025	13,100	0.7262	0.7314	0.7367	0.7421
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			26,900	26,900	26,900	26,900

Conversion factors computed with a yield equal to 6%.

**FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF**

<b>Government of Canada Bonds</b>	<b>Outstanding</b>	<b>September 2015</b>	<b>December 2015</b>	<b>March 2016</b>	<b>June 2016</b>
<b>Coupon Maturity</b> (CAN \$ million)					
<b>1 ½% March 1, 2020</b>	<b>10,200</b>	0.8248	0.8333	N/A	N/A
<b>¾% September 1, 2020</b>	<b>9,800</b>	0.7761	0.7858	0.7956	0.8056
<b>TOTAL OUTSTANDING DELIVERABLE BONDS</b> (CAN \$ million)		20,000	20,000	9,800	9,800

Conversion factors computed with a yield equal to 6%.

**TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ**

<b>Government of Canada Bonds</b>	<b>Outstanding</b>	<b>September 2015</b>	<b>December 2015</b>	<b>March 2016</b>	<b>June 2016</b>
<b>Coupon Maturity</b> (CAN \$ million)					
<b>¼% May 1, 2017</b>	<b>10,400</b>	0.9101	N/A	N/A	N/A
<b>1 ¼% August 1, 2017</b>	<b>19,100</b>	0.9152	0.9257	N/A	N/A
<b>1 ¼% February 1, 2018</b>	<b>8,100</b>	0.8946	0.9048	0.9152	N/A
<b>TOTAL OUTSTANDING DELIVERABLE BONDS</b> (CAN \$ million)		37,600	27,200	8,100	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).