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<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input type="checkbox"/>	Technology
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CIRCULAR 124-16
October 11, 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 **September 12, 2016** (circular no. 106-16)

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**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at October 4, 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	9550	0.5400	0.5412	0.5425	0.5437
TOTAL OUTSTANDING DELIVERABLE BONDS			25950	25950	25950	25950

(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
TOTAL OUTSTANDING DELIVERABLE BONDS			26600	26600	26600	13500

(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	
TOTAL OUTSTANDING DELIVERABLE BONDS			28800	15000	15000	N/A

(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	11700	0.9018	0.9140		
TOTAL OUTSTANDING DELIVERABLE BONDS			27300	11700	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).