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CIRCULAR 141-14
October 8th, 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 **September 4th, 2014** (circular no. 121-2014).

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 October 3rd , 2014)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds	Outstanding	December 2014	March 2015	June 2015	September 2015
Coupon Maturity	(CAN \$ million)				
4% June 1, 2041	15,693	0.7363	0.7372	0.7383	0.7393
3½% Dec. 1, 2045	16,400	0.6500	0.6509	0.6520	0.6530
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		32,093	32,093	32,093	32,093

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds	Outstanding	December 2014	March 2015	June 2015	September 2015
Coupon Maturity	(CAN \$ million)				
1 ½% June 1, 2023	14,200	0.7038	0.7105	0.7174	N/A
2 ½% June 1, 2024	13,800	0.7493	0.7542	0.7593	0.7644
2 ¼% June 1, 2025	5,400	0.7110	0.7159	0.7210	0.7262
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)		33,400	33,400	33,400	19,200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2014	March 2015	June 2015	September 2015
Coupon	Maturity	(CAN \$ million)				
1 ¾%	March 1, 2019	10,200	0.8426	N/A	N/A	N/A
1 ¾%	September 1, 2019	10,200	0.8265	0.8345	0.8426	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			20,400	10,200	10,200	N/A

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2014	March 2015	June 2015	September 2015
Coupon	Maturity	(CAN \$ million)				
1%	August 1, 2016	17,100	0.9218	N/A	N/A	
1%	November 1, 2016	10,200	0.9107	0.9218	N/A	
1 ½%	February 1, 2017	8,100	0.9098	N/A	N/A	
1 ¼%	August 1, 2017	8,100	N/A	0.8946	0.9048	0.9152
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35,400	18,300	8,100	8,100

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).