



CIRCULAR 005-21

January 07, 2021

**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 **November 26, 2020** (circular no. 202-20)

The list of deliverable Canadian Government Bond issues for the LGB, CGB, CGF and CGZ futures contracts will be published 12 times a year at approximately the following time periods:

- In the days following the first business day of the month for January, February, April, May, July, August, October and November
- Around first notice day prior to a quarterly expiry month. Which means that under normal circumstances, there will be two publications in the months of February, May, August and November

For additional information, please contact Mr. Marc Broomfield, Manager Derivatives Trading Operations – North America, at 514 871-7871, or at marc.broomfield@tmx.com.

Luc Fortin
President and Chief
Executive Officer

See Annex.