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<input checked="" type="checkbox"/>	Back-office – Futures	<input type="checkbox"/>	Regulation

CIRCULAR 107-15
September 10th, 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 **August 12th 2015** (circular no. 097-15)

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Claude Cyr
Senior Vice-President, Financial Markets,

Encl.

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at September 2nd , 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	6,400	0.5342	0.5353	0.5364	0.5376
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38,493	38,493	38,493	38,493

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

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

Government of Canada Bonds		Outstanding	September 2015	December 2015	March 2016	June 2016
Coupon	Maturity	(CAN \$ million)				
¼%	May 1, 2017	10,400	0.9101	N/A	N/A	N/A
1 ¼%	August 1, 2017	19,100	0.9152	0.9257	N/A	N/A
¼%	November 1, 2017	6,600	0.8848	0.8973	0.9101	N/A
1 ¼%	February 1, 2018	8,100	0.8946	0.9048	0.9152	N/A
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44,200	33,800	14,700	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).