

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at March 3, 2017)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2017	June 2017	September 2017	December 2017
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6594	0.6606	0.6617	0.6629
2.75%	December 1, 2048	12100	0.5412	0.5425	0.5437	0.5450
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28500	28500	28500	28500

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2017	June 2017	September 2017	December 2017
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2025	13100	0.7587	0.7645		
1.5%	June 1, 2026	13500	0.6841	0.6905	0.6971	0.7038
1%	June 1, 2027	9000	0.6213	0.6281	0.6349	0.6419
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35600	35600	22500	22500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2017	June 2017	September 2017	December 2017
Coupon	Maturity	(CAN \$ million)				
0.75%	September 1, 2021	15000	0.7956	0.8056		
0.5%	March 1, 2022	15000	0.7654	0.7756	0.7859	0.7963
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			30000	30000	15000	15000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	March 2017	June 2017	September 2017	December 2017
Coupon	Maturity	(CAN \$ million)				
0.5%	November 1, 2018	15600	0.9140			
0.5%	February 1, 2019	15600	0.9018	0.9140		
0.75%	May 1, 2019	7800	0.8948	0.9063	0.9179	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39000	23400	7800	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).