

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at July 5, 2017)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2017	December 2017	March 2018	June 2018
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6617	0.6629	0.6641	0.6653
2.75%	December 1, 2048	13300	0.5437	0.5450	0.5462	0.5476
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			29700	29700	29700	29700

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2017	December 2017	March 2018	June 2018
Coupon	Maturity	(CAN \$ million)				
1.5%	June 1, 2026	13500	0.6971	0.7038	0.7105	0.7174
1%	June 1, 2027	15000	0.6349	0.6419	0.6490	0.6562
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28500	28500	28500	28500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2017	December 2017	March 2018	June 2018
Coupon	Maturity	(CAN \$ million)				
0.5%	March 1, 2022	15000	0.7859	0.7963		
1%	September 1, 2022	7800	0.7867	0.7960	0.8053	0.8148
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			22800	22800	7800	7800

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	September 2017	December 2017	March 2018	June 2018
Coupon	Maturity	(CAN \$ million)				
0.75%	May 1, 2019	15600	0.9179			
0.75%	August 1, 2019	11700	0.9063	0.9179		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			27300	11700	N/A	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).