

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at June 2, 2017)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2017	September 2017	December 2017	March 2018
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6606	0.6617	0.6629	0.6641
2.75%	December 1, 2048	13300	0.5425	0.5437	0.5450	0.5462
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	June 2017	September 2017	December 2017	March 2018
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2025	13100	0.7645			
1.5%	June 1, 2026	13500	0.6905	0.6971	0.7038	0.7105
1%	June 1, 2027	12000	0.6281	0.6349	0.6419	0.6490
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38600	25500	25500	25500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2017	September 2017	December 2017	March 2018
Coupon	Maturity	(CAN \$ million)				
0.75%	September 1, 2021	15000	0.8056			
0.5%	March 1, 2022	15000	0.7756	0.7859	0.7963	
1%	September 1, 2022	7800	0.7776	0.7867	0.7960	0.8053
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37800	22800	22800	7800

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2017	September 2017	December 2017	March 2018
Coupon	Maturity	(CAN \$ million)				
0.5%	February 1, 2019	15600	0.9140			
0.75%	May 1, 2019	15600	0.9063	0.9179		
0.75%	August 1, 2019	3900	0.8948	0.9063	0.9179	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35100	19500	3900	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).