

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at October 4, 2017)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2017	March 2018	June 2018	September 2018
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6629	0.6641	0.6653	0.6665
2.75%	December 1, 2048	14500	0.5450	0.5462	0.5476	0.5489
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			30900	30900	30900	30900

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2017	March 2018	June 2018	September 2018
Coupon	Maturity	(CAN \$ million)				
1.5%	June 1, 2026	13500	0.7038	0.7105	0.7174	
1%	June 1, 2027	15000	0.6419	0.6490	0.6562	0.6634
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28500	28500	28500	15000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2017	March 2018	June 2018	September 2018
Coupon	Maturity	(CAN \$ million)				
0.5%	March 1, 2022	15000	0.7963			
1%	September 1, 2022	15600	0.7960	0.8053	0.8148	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			30600	15600	15600	N/A

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2017	March 2018	June 2018	September 2018
Coupon	Maturity	(CAN \$ million)				
0.75%	August 1, 2019	15600	0.9179			
1.25%	November 1, 2019	11700	0.9152	0.9257		
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).