

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at February 2, 2018)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2018	June 2018	September 2018	December 2018
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6641	0.6653	0.6665	0.6678
2.75%	December 1, 2048	14900	0.5462	0.5476	0.5489	0.5503
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			31300	31300	31300	31300

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2018	June 2018	September 2018	December 2018
Coupon	Maturity	(CAN \$ million)				
1.5%	June 1, 2026	13500	0.7105	0.7174		
1%	June 1, 2027	15000	0.6490	0.6562	0.6634	0.6708
2%	June 1, 2028	6000	0.6970	0.7025	0.7079	0.7135
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34500	34500	21000	21000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2018	June 2018	September 2018	December 2018
Coupon	Maturity	(CAN \$ million)				
1%	September 1, 2022	15600	0.8053	0.8148		
1.75%	March 1, 2023	11300	0.8187	0.8265	0.8345	0.8426
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			26900	26900	11300	11300

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	March 2018	June 2018	September 2018	December 2018
Coupon	Maturity	(CAN \$ million)				
1.25%	November 1, 2019	15600	0.9257			
1.25%	February 1, 2020	14400	0.9152	0.9257		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			30000	14400	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).