

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at October 3rd, 2018)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2018	March 2019	June 2019	September 2019
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6678	0.6690	0.6703	0.6715
2.75%	December 1, 2048	14900	0.5503	0.5516	0.5530	0.5544
2%	December 1, 2051	3900	0.4281	0.4295	0.4309	0.4324
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35200	35200	35200	35200

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2018	March 2019	June 2019	September 2019
Coupon	Maturity	(CAN \$ million)				
1%	June 1, 2027	15000	0.6708	0.6783	0.6860	
2%	June 1, 2028	13500	0.7135	0.7191	0.7249	0.7307
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28500	28500	28500	13500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2018	March 2019	June 2019	September 2019
Coupon	Maturity	(CAN \$ million)				
1.75%	March 1, 2023	15000	0.8426			
2%	September 1, 2023	12000	0.8367	0.8443	0.8518	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			27000	12000	12000	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 2018	March 2019	June 2019	September 2019
Coupon	Maturity	(CAN \$ million)				
1.75%	August 1, 2020	12000	0.9335			
2%	November 1, 2020	9000	0.9286	0.9374		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			21000	9000	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).