

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at January 4th, 2019)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2019	June 2019	September 2019	December 2019
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6690	0.6703	0.6715	0.6729
2.75%	December 1, 2048	14900	0.5516	0.5530	0.5544	0.5559
2%	December 1, 2051	4900	0.4295	0.4309	0.4324	0.4339
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36200	36200	36200	36200

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2019	June 2019	September 2019	December 2019
Coupon	Maturity	(CAN \$ million)				
1%	June 1, 2027	15000	0.6783	0.6860		
2%	June 1, 2028	13500	0.7191	0.7249	0.7307	0.7367
2.25%	June 1, 2029	6000	0.7159	0.7210	0.7262	0.7314
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34500	34500	19500	19500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2019	June 2019	September 2019	December 2019
Coupon	Maturity	(CAN \$ million)				
2%	September 1, 2023	12000	0.8443	0.8518		
2.25%	March 1, 2024	6000	0.8401	0.8469	0.8540	0.8611
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			18000	18000	6000	6000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	March 2019	June 2019	September 2019	December 2019
Coupon	Maturity	(CAN \$ million)				
2%	November 1, 2020	12000	0.9374			
2.25%	February 1, 2021	9000	0.9330	0.9413		
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).