DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at February 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	5300	0.4295	0.4309	0.4324	0.4339
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million)			36600	36600	36600	36600

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	9000	0.7159	0.7210	0.7262	0.7314
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million)			37500	37500	22500	22500

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	9000	0.8401	0.8469	0.8540	0.8611
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million)			21000	21000	9000	9000

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	12000	0.9330	0.9413		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million)			24000	12000	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).