

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at February 25th, 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	12000	0.8401	0.8469	0.8540	0.8611
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			24000	24000	12000	12000

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		
1.75%	May 1, 2021	3000	0.9148	0.9241	0.9335	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			27000	15000	3000	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).

Amounts outstanding are representative of the market as of the publication date of this document and are provided for information only.

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