

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at April 26th, 2019)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2019	September 2019	December 2019	March 2020
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6703	0.6715	0.6729	0.6742
2.75%	December 1, 2048	14900	0.5530	0.5544	0.5559	0.5573
2%	December 1, 2051	6700	0.4309	0.4324	0.4339	0.4353
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38000	38000	38000	38000

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2019	September 2019	December 2019	March 2020
Coupon	Maturity	(CAN \$ million)				
1%	June 1, 2027	15000	0.6860			
2%	June 1, 2028	13500	0.7249	0.7307	0.7367	0.7426
2.25%	June 1, 2029	12300	0.7210	0.7262	0.7314	0.7367
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			40800	25800	25800	25800

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2019	September 2019	December 2019	March 2020
Coupon	Maturity	(CAN \$ million)				
2%	September 1, 2023	12000	0.8518			
2.25%	March 1, 2024	12000	0.8469	0.8540	0.8611	
1.5%	September 1, 2024	4000	0.7999	0.8081	0.8164	0.8248
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28000	16000	16000	4000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2019	September 2019	December 2019	March 2020
Coupon	Maturity	(CAN \$ million)				
2.25%	February 1, 2021	12000	0.9413			
1.75%	May 1, 2021	12000	0.9241	0.9335		
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).

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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