

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at December 5, 2016)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
3,5%	December 1, 2045	16400	0.6584	0.6594	0.6606	0.6617
2,75%	December 1, 2048	11700	0.5400	0.5412	0.5425	0.5437
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28100	28100	28100	28100

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
2,25%	June 1, 2025	13100	0.7531	0.7587	0.7645	
1,5%	June 1, 2026	13500	0.6777	0.6841	0.6905	0.6971
1%	June 1, 2027	6000	0.6146	0.6213	0.6281	0.6349
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32600	32600	32600	19500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
0,75%	March 1, 2021	13800	0.8056			
0,75%	September 1, 2021	15000	0.7858	0.7956	0.8056	
0,5%	March 1, 2022	7500	0.7554	0.7654	0.7756	0.7859
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36300	22500	22500	7500

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2016	March 2017	June 2017	September 2017
Coupon	Maturity	(CAN \$ million)				
0,5%	August 1, 2018	15600	0.9140			
0,5%	November 1, 2018	15600	0.9018	0.9140		
0,5%	February 1, 2019	3900	0.8898	0.9018	0.9140	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35100	19500	3900	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).