

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at July 23rd, 2019)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2019	December 2019	March 2020	June 2020
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6715	0.6729	0.6742	0.6756
2.75%	December 1, 2048	14900	0.5544	0.5559	0.5573	0.5588
2%	December 1, 2051	6700	0.4324	0.4339	0.4353	0.4369
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	September 2019	December 2019	March 2020	June 2020
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2028	13500	0.7307	0.7367	0.7426	0.7488
2.25%	June 1, 2029	12300	0.7262	0.7314	0.7367	0.7421
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			25800	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	September 2019	December 2019	March 2020	June 2020
Coupon	Maturity	(CAN \$ million)				
2.25%	March 1, 2024	12000	0.8540			
1.5%	September 1, 2024	12000	0.8081	0.8164	0.8248	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			24000	12000	12000	N/A

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	September 2019	December 2019	March 2020	June 2020
Coupon	Maturity	(CAN \$ million)				
1.75%	May 1, 2021	12000	0.9335			
1.5%	August 1, 2021	12000	0.9196	0.9296		
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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