

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at June 4th, 2018)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2018	September 2018	December 2018	March 2019
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6653	0.6665	0.6678	0.6690
2.75%	December 1, 2048	14900	0.5476	0.5489	0.5503	0.5516
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			31300	31300	31300	31300

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2018	September 2018	December 2018	March 2019
Coupon	Maturity	(CAN \$ million)				
1.5%	June 1, 2026	13500	0.7174			
1%	June 1, 2027	15000	0.6562	0.6634	0.6708	0.6783
2%	June 1, 2028	11300	0.7025	0.7079	0.7135	0.7191
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39800	26300	26300	26300

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2018	September 2018	December 2018	March 2019
Coupon	Maturity	(CAN \$ million)				
1%	September 1, 2022	15600	0.8148			
1.75%	March 1, 2023	15000	0.8265	0.8345	0.8426	
2%	September 1, 2023	6000	0.8221	0.8294	0.8367	0.8443
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36600	21000	21000	6000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2018	September 2018	December 2018	March 2019
Coupon	Maturity	(CAN \$ million)				
1.25%	February 1, 2020	14400	0.9257			
1.75%	May 1, 2020	12600	0.9241	0.9335		
1.75%	August 1, 2020	3000	0.9148	0.9241	0.9335	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			30000	15600	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).