

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as at March 25th, 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	5300	0.4309	0.4324	0.4339	0.4353
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	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	9000	0.7210	0.7262	0.7314	0.7367
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37500	22500	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	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	
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	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	9000	0.9241	0.9335		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			21000	9000	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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