

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of October 28th, 2019)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2019	March 2020	June 2020	September 2020
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6729	0.6742	0.6756	0.6769
2.75%	December 1, 2048	14900	0.5559	0.5573	0.5588	0.5602
2%	December 1, 2051	8500	0.4339	0.4353	0.4369	0.4384
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39800	39800	39800	39800

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2019	March 2020	June 2020	September 2020
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2028	13500	0.7367	0.7426	0.7488	
2.25%	June 1, 2029	12300	0.7314	0.7367	0.7421	0.7475
1.25%	June 1, 2030	6300	0.6339	0.6402	0.6467	0.6532
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32100	32100	32100	18600

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2019	March 2020	June 2020	September 2020
Coupon	Maturity	(CAN \$ million)				
1.5%	September 1, 2024	16200	0.8164	0.8248		
1.25%	March 1, 2025	4200	0.7887	0.7974	0.8062	0.8151
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			20400	20400	4200	4200

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2019	March 2020	June 2020	September 2020
Coupon	Maturity	(CAN \$ million)				
1.5%	August 1, 2021	12000	0.9296			
1.25%	November 1, 2021	12000	0.9152	0.9257		
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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