

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of January 27th, 2020)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2020	June 2020	September 2020	December 2020
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16400	0.6742	0.6756	0.6769	0.6784
2.75%	December 1, 2048	14900	0.5573	0.5588	0.5602	0.5618
2%	December 1, 2051	9900	0.4353	0.4369	0.4384	0.4400
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			41200	41200	41200	41200

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2020	June 2020	September 2020	December 2020
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2028	13500	0.7426	0.7488		
2.25%	June 1, 2029	12300	0.7367	0.7421	0.7475	0.7531
1.25%	June 1, 2030	9700	0.6402	0.6467	0.6532	0.6598
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35500	35500	22000	22000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2020	June 2020	September 2020	December 2020
Coupon	Maturity	(CAN \$ million)				
1.5%	September 1, 2024	16200	0.8248			
1.25%	March 1, 2025	8400	0.7974	0.8062	0.8151	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			24600	8400	8400	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	March 2020	June 2020	September 2020	December 2020
Coupon	Maturity	(CAN \$ million)				
1.25%	November 1, 2021	12000	0.9257			
1.5%	February 1, 2022	12000	0.9196	0.9296		
1.5%	May 1, 2022	3000	0.9098	0.9196	0.9296	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			27000	15000	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).

Amounts outstanding are representative of the market as of the publication date of this document and are provided for information only.

Position limits determined and published by the Regulatory division of the Bourse may be based on different figures.