

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of April 24th, 2020)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2020	September 2020	December 2020	March 2021
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16300	0.6756	0.6769	0.6784	
2.75%	December 1, 2048	14900	0.5588	0.5602	0.5618	0.5633
2%	December 1, 2051	13317	0.4369	0.4384	0.4400	0.4415
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44517	44517	44517	28217

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2020	September 2020	December 2020	March 2021
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2028	13500	0.7488			
2.25%	June 1, 2029	12300	0.7421	0.7475	0.7531	0.7587
1.25%	June 1, 2030	14700	0.6467	0.6532	0.6598	0.6665
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			40500	27000	27000	27000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2020	September 2020	December 2020	March 2021
Coupon	Maturity	(CAN \$ million)				
1.25%	March 1, 2025	17300	0.8062	0.8151		
0.5%	September 1, 2025	11000	0.7554	0.7654	0.7756	0.7859
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			28300	28300	11000	11000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2020	September 2020	December 2020	March 2021
Coupon	Maturity	(CAN \$ million)				
1.5%	February 1, 2022	12000	0.9296			
1.5%	May 1, 2022	20000	0.9196	0.9296		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32000	20000	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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