

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of June 26th, 2020)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16300	0.6769	0.6784		
2.75%	December 1, 2048	14900	0.5602	0.5618	0.5633	0.5649
2%	December 1, 2051	15817	0.4384	0.4400	0.4415	0.4432
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			47017	47017	30717	30717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2029	12300	0.7475	0.7531	0.7587	0.7645
1.25%	June 1, 2030	24200	0.6532	0.6598	0.6665	0.6734
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36500	36500	36500	36500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
1.25%	March 1, 2025	17300	0.8151			
0.5%	September 1, 2025	27500	0.7654	0.7756	0.7859	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44800	27500	27500	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	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
1.5%	May 1, 2022	20000	0.9296			
0.25%	August 1, 2022	18000	0.8973	0.9101		
1%	September 1, 2022	25200	0.9071			
1.75%	March 1, 2023	24600	0.9027	0.9117		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			87800	42600	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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