

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of January 7th 2021)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2048	14900	0.5633	0.5649	0.5665	0.5681
2%	December 1, 2051	33817	0.4415	0.4432	0.4448	0.4465
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			48717	48717	48717	48717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2029	12300	0.7587	0.7645		
1.25%	June 1, 2030	44200	0.6665	0.6734	0.6803	0.6873
0.5%	December 1, 2030	25000	0.5984	0.6061	0.6139	0.6218
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			81500	81500	69200	69200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
0.5%	September 1, 2025	47500	0.7859			
0.25%	March 1, 2026	18000	0.7548	0.7654	0.7761	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			65500	18000	18000	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 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
0.25%	November 1, 2022	37000	0.9101			
0.25%	February 1, 2023	27000	0.8973	0.9101		
1.75%	March 1, 2023	24600	0.9210			
2%	September 1, 2023	40500	0.9084	0.9169	0.9257	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			129100	67500	40500	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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