

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as at September 25th, 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	8100	0.4339	0.4353	0.4369	0.4384
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39400	39400	39400	39400

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
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			25800	25800	25800	12300

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		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			16200	16200	N/A	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	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	9000	0.9152	0.9257		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			21000	9000	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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