

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of March 25th, 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	10817	0.4369	0.4384	0.4400	0.4415
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			42017	42017	42017	25717

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	10200	0.6467	0.6532	0.6598	0.6665
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36000	22500	22500	22500

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		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			17300	17300	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	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	9000	0.9196	0.9296		
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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