

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of February 3rd 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 | 36817 | 0.4415 | 0.4432 | 0.4448 | 0.4465 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | 51717 | 51717 | 51717 | 51717 |

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 | 30000 | 0.5984 | 0.6061 | 0.6139 | 0.6218 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | 86500 | 86500 | 74200 | 74200 |

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 | 22000 | 0.7548 | 0.7654 | 0.7761 | |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | 69500 | 22000 | 22000 | 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 | 32000 | 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) | | | 134100 | 72500 | 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.

Position limits determined and published by the Regulatory division of the Bourse may be based on different figures.