

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of April 5th 2021)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2021	September 2021	December 2021	March 2022
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2048	14900	0.5649	0.5665	0.5681	0.5697
2%	December 1, 2051	42817	0.4432	0.4448	0.4465	0.4481
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			57717	57717	57717	57717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2021	September 2021	December 2021	March 2022
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2029	12300	0.7645			
1.25%	June 1, 2030	44200	0.6734	0.6803	0.6873	0.6944
0.5%	December 1, 2030	40000	0.6061	0.6139	0.6218	0.6298
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			96500	84200	84200	84200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2021	September 2021	December 2021	March 2022
Coupon	Maturity	(CAN \$ million)				
0.25%	March 1, 2026	34000	0.7654	0.7761		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			34000	34000	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 2021	September 2021	December 2021	March 2022
Coupon	Maturity	(CAN \$ million)				
0.25%	February 1, 2023	32000	0.9101			
0.25%	May 1, 2023	24000	0.8973	0.9101		
2%	September 1, 2023	40500	0.9169	0.9257		
0.25%	April 1, 2024	28000			0.8765	0.8889
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			96500	64500	28000	28000

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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