

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of May 26th 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	48817	0.4432	0.4448	0.4465	0.4481
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			63717	63717	63717	63717

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
1.5%	June 1, 2031	11000	0.6653	0.6714	0.6777	0.6841
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			107500	95200	95200	95200

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		
1%	September 1, 2026	8000	0.7776	0.7867	0.7960	0.8053
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			42000	42000	8000	8000

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	30000	0.8973	0.9101		
0.25%	August 1, 2023	5000	0.8848	0.8973	0.9101	
2%	September 1, 2023	40500	0.9169	0.9257		
0.25%	April 1, 2024	37000			0.8765	0.8889
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			107500	75500	42000	37000

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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