

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of May 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	13317	0.4369	0.4384	0.4400	0.4415
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44517	44517	44517	28217

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	19700	0.6467	0.6532	0.6598	0.6665
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			45500	32000	32000	32000

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		
0.5%	September 1, 2025	16500	0.7554	0.7654	0.7756	0.7859
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			33800	33800	16500	16500

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	20000	0.9196	0.9296		
0.25%	August 1, 2022	12000	0.8848	0.8973	0.9101	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44000	32000	12000	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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