

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of August 26th, 2020)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16300	0.6769	0.6784		
2.75%	December 1, 2048	14900	0.5602	0.5618	0.5633	0.5649
2%	December 1, 2051	21817	0.4384	0.4400	0.4415	0.4432
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			53017	53017	36717	36717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2029	12300	0.7475	0.7531	0.7587	0.7645
1.25%	June 1, 2030	39200	0.6532	0.6598	0.6665	0.6734
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			51500	51500	51500	51500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
1.25%	March 1, 2025	17300	0.8151			
0.5%	September 1, 2025	42500	0.7654	0.7756	0.7859	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			59800	42500	42500	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	September 2020	December 2020	March 2021	June 2021
Coupon	Maturity	(CAN \$ million)				
1.5%	May 1, 2022	20000	0.9296			
0.25%	August 1, 2022	30000	0.8973	0.9101		
1%	September 1, 2022	25200	0.9071			
0.25%	November 1, 2022	12000	0.8848	0.8973	0.9101	
1.75%	March 1, 2023	24600	0.9027	0.9117		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			111800	66600	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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