

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of September 25th, 2020)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2020	March 2021	June 2021	September 2021
Coupon	Maturity	(CAN \$ million)				
3.5%	December 1, 2045	16300	0.6784			
2.75%	December 1, 2048	14900	0.5618	0.5633	0.5649	0.5665
2%	December 1, 2051	24817	0.4400	0.4415	0.4432	0.4448
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			56017	39717	39717	39717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2020	March 2021	June 2021	September 2021
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2029	12300	0.7531	0.7587	0.7645	
1.25%	June 1, 2030	44200	0.6598	0.6665	0.6734	0.6803
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			56500	56500	56500	44200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2020	March 2021	June 2021	September 2021
Coupon	Maturity	(CAN \$ million)				
0.5%	September 1, 2025	47500	0.7756	0.7859		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			47500	47500	N/A	N/A

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

*** CGZ trading is temporarily suspended ***

Government of Canada Bonds		Outstanding	December 2020	March 2021	June 2021	September 2021
Coupon	Maturity	(CAN \$ million)				
0.25%	August 1, 2022	30000	0.9101			
0.25%	November 1, 2022	24000	0.8973	0.9101		
1.75%	March 1, 2023	24600	0.9117			
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			78600	24000	N/A	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.