

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of November 3rd 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	30817	0.4400	0.4415	0.4432	0.4448
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			62017	45717	45717	45717

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
0.5%	December 1, 2030	10000	0.5909	0.5984	0.6061	0.6139
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			66500	66500	66500	54200

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		
0.25%	March 1, 2026	10000	0.7443	0.7548	0.7654	0.7761
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			57500	57500	10000	10000

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	37000	0.8973	0.9101		
0.25%	February 1, 2023	12000	0.8848	0.8973	0.9101	
1.75%	March 1, 2023	24600	0.9117	0.9210		
2%	September 1, 2023	40500		0.9084	0.9169	0.9257
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			103600	114100	52500	40500

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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