

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of November 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	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	15000	0.5909	0.5984	0.6061	0.6139
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			71500	71500	71500	59200

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	14000	0.7443	0.7548	0.7654	0.7761
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			61500	61500	14000	14000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

*** **CGZZ20 trading is 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	17000	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)			108600	119100	57500	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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