

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of February 25th 2021)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2048	14900	0.5633	0.5649	0.5665	0.5681
2%	December 1, 2051	39817	0.4415	0.4432	0.4448	0.4465
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			54717	54717	54717	54717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
2.25%	June 1, 2029	12300	0.7587	0.7645		
1.25%	June 1, 2030	44200	0.6665	0.6734	0.6803	0.6873
0.5%	December 1, 2030	30000	0.5984	0.6061	0.6139	0.6218
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			86500	86500	74200	74200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
0.5%	September 1, 2025	47500	0.7859			
0.25%	March 1, 2026	26000	0.7548	0.7654	0.7761	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			73500	26000	26000	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	March 2021	June 2021	September 2021	December 2021
Coupon	Maturity	(CAN \$ million)				
0.25%	November 1, 2022	37000	0.9101			
0.25%	February 1, 2023	32000	0.8973	0.9101		
1.75%	March 1, 2023	24600	0.9210			
0.25%	May 1, 2023	12000	0.8848	0.8973	0.9101	
2%	September 1, 2023	40500	0.9084	0.9169	0.9257	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			146100	84500	52500	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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