

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of November 25th 2022)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2051	51817	0.4534	0.4551	0.4570	
1.75%	December 1, 2053	32000	0.4050	0.4066	0.4084	0.4101
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			83817	83817	83817	32000

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
0.5%	December 1, 2030	40000	0.6546			
1.5%	June 1, 2031	42000	0.7038	0.7105	0.7174	
1.5%	December 1, 2031	32000	0.6905	0.6971	0.7038	0.7105
2%	June 1, 2032	24000	0.7135	0.7191	0.7249	0.7307
2.5%	December 1, 2032	17000	0.7396	0.7444	0.7493	0.7542
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			155000	115000	115000	73000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
2.75%	September 1, 2027	16000	0.8673	0.8735		
3.5%	March 1, 2028	7500	0.8888	0.8934	0.8979	0.9027
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			23500	23500	7500	7500

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
2.75%	August 1, 2024	16500	0.9491			
3%	November 1, 2024	16000	0.9464	0.9530		
3.75%	February 1, 2025	7500	0.9549	0.9598	0.9648	
1.5%	April 1, 2025	12000	0.9033	0.9131	0.9229	
3%	October 1, 2025	10000			0.9355	0.9420
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			52000	35500	29500	10000

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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