

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of August 31st 2021)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2048	14900	0.5665	0.5681	0.5697	0.5714
2%	December 1, 2051	51817	0.4448	0.4465	0.4481	0.4499
1.75%	December 1, 2053	6000	0.3969	0.3985	0.4000	0.4017
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			72717	72717	72717	72717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
1.25%	June 1, 2030	44200	0.6803	0.6873	0.6944	0.7017
0.5%	December 1, 2030	40000	0.6139	0.6218	0.6298	0.6379
1.5%	June 1, 2031	37000	0.6714	0.6777	0.6841	0.6905
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			121200	121200	121200	121200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
0.25%	March 1, 2026	34000	0.7761			
1%	September 1, 2026	19500	0.7867	0.7960	0.8053	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			53500	19500	19500	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	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
0.25%	May 1, 2023	30000	0.9101			
0.25%	August 1, 2023	20000	0.8973	0.9101		
2%	September 1, 2023	40500	0.9257			
0.5%	November 1, 2023	8500	0.8898	0.9018	0.9140	
0.25%	April 1, 2024	37000		0.8765	0.8889	
0.75%	October 1, 2024	8000				0.8872
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			99000	65500	45500	8000

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.