

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of October 5th 2021)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2021	March 2022	June 2022	September 2022
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2048	14900	0.5681	0.5697	0.5714	0.5730
2%	December 1, 2051	51817	0.4465	0.4481	0.4499	0.4516
1.75%	December 1, 2053	9000	0.3985	0.4000	0.4017	0.4033
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			75717	75717	75717	75717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2021	March 2022	June 2022	September 2022
Coupon	Maturity	(CAN \$ million)				
1.25%	June 1, 2030	44200	0.6873	0.6944	0.7017	
0.5%	December 1, 2030	40000	0.6218	0.6298	0.6379	0.6462
1.5%	June 1, 2031	42000	0.6777	0.6841	0.6905	0.6971
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			126200	126200	126200	82000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2021	March 2022	June 2022	September 2022
Coupon	Maturity	(CAN \$ million)				
1%	September 1, 2026	23000	0.7960	0.8053		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			23000	23000	N/A	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	December 2021	March 2022	June 2022	September 2022
Coupon	Maturity	(CAN \$ million)				
0.25%	August 1, 2023	20000	0.9101			
0.5%	November 1, 2023	16500	0.9018	0.9140		
0.25%	April 1, 2024	37000	0.8765	0.8889		
0.75%	October 1, 2024	8000			0.8872	0.8986
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			73500	53500	8000	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.