

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of November 8th 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%	December 1, 2051	51817	0.4465	0.4481	0.4499	0.4516
1.75%	December 1, 2053	11000	0.3985	0.4000	0.4017	0.4033
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			62817	62817	62817	62817

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
1.5%	December 1, 2031	9000	0.6653	0.6714	0.6777	0.6841
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			135200	135200	135200	91000

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		
1.25%	March 1, 2027	4500	0.7887	0.7974	0.8062	0.8151
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			27500	27500	4500	4500

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		
0.75%	February 1, 2024	3500	0.8948	0.9063	0.9179	
0.25%	April 1, 2024	37000	0.8765	0.8889	0.9016	0.9144
0.75%	October 1, 2024	11000			0.8872	0.8986
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			77000	57000	51500	48000

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.