

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of November 26 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	13000	0.3985	0.4000	0.4017	0.4033
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64817	64817	64817	64817

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	9000	0.7887	0.7974	0.8062	0.8151
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32000	32000	9000	9000

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	7000	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	14000			0.8872	0.8986
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			80500	60500	58000	51000

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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