

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of January 5th 2022)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2022	June 2022	September 2022	December 2022
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2051	51817	0.4481	0.4499	0.4516	0.4534
1.75%	December 1, 2053	15000	0.4000	0.4017	0.4033	0.4050
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			66817	66817	66817	66817

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2022	June 2022	September 2022	December 2022
Coupon	Maturity	(CAN \$ million)				
1.25%	June 1, 2030	44200	0.6944	0.7017		
0.5%	December 1, 2030	40000	0.6298	0.6379	0.6462	0.6546
1.5%	June 1, 2031	42000	0.6841	0.6905	0.6971	0.7038
1.5%	December 1, 2031	17000	0.6714	0.6777	0.6841	0.6905
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			143200	143200	99000	99000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2022	June 2022	September 2022	December 2022
Coupon	Maturity	(CAN \$ million)				
1%	September 1, 2026	23000	0.8053			
1.25%	March 1, 2027	9000	0.7974	0.8062	0.8151	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32000	9000	9000	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	March 2022	June 2022	September 2022	December 2022
Coupon	Maturity	(CAN \$ million)				
0.5%	November 1, 2023	16500	0.9140			
0.75%	February 1, 2024	10500	0.9063	0.9179		
0.25%	April 1, 2024	37000	0.8889			
0.75%	October 1, 2024	14000		0.8872	0.8986	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64000	24500	14000	N/A

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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