

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of February 3rd 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	17000	0.4000	0.4017	0.4033	0.4050
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			68817	68817	68817	68817

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	27000	0.6714	0.6777	0.6841	0.6905
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			153200	153200	109000	109000

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	13000	0.7974	0.8062	0.8151	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			36000	13000	13000	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	17500	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)			71000	31500	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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