

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of July 7th 2021)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2048	14900	0.5665	0.5681	0.5697	0.5714
2%	December 1, 2051	51817	0.4448	0.4465	0.4481	0.4499
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			66717	66717	66717	66717

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
1.25%	June 1, 2030	44200	0.6803	0.6873	0.6944	0.7017
0.5%	December 1, 2030	40000	0.6139	0.6218	0.6298	0.6379
1.5%	June 1, 2031	21000	0.6714	0.6777	0.6841	0.6905
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			105200	105200	105200	105200

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
0.25%	March 1, 2026	34000	0.7761			
1%	September 1, 2026	16000	0.7867	0.7960	0.8053	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			50000	16000	16000	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	September 2021	December 2021	March 2022	June 2022
Coupon	Maturity	(CAN \$ million)				
0.25%	May 1, 2023	30000	0.9101			
0.25%	August 1, 2023	15000	0.8973	0.9101		
2%	September 1, 2023	40500	0.9257			
0.25%	April 1, 2024	37000		0.8765	0.8889	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			85500	52000	37000	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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