

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of August 25th 2022)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2022	December 2022	March 2023	June 2023
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2051	51817	0.4516	0.4534	0.4551	0.4570
1.75%	December 1, 2053	27000	0.4033	0.4050	0.4066	0.4084
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			78817	78817	78817	78817

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2022	December 2022	March 2023	June 2023
Coupon	Maturity	(CAN \$ million)				
0.5%	December 1, 2030	40000	0.6462	0.6546		
1.5%	June 1, 2031	42000	0.6971	0.7038	0.7105	0.7174
1.5%	December 1, 2031	32000	0.6841	0.6905	0.6971	0.7038
2%	June 1, 2032	24000	0.7079	0.7135	0.7191	0.7249
2.5%	December 1, 2032	6000	0.7349	0.7396	0.7444	0.7493
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			144000	144000	104000	104000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2022	December 2022	March 2023	June 2023
Coupon	Maturity	(CAN \$ million)				
1.25%	March 1, 2027	17000	0.8151			
2.75%	September 1, 2027	12000	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			29000	12000	12000	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 2022	December 2022	March 2023	June 2023
Coupon	Maturity	(CAN \$ million)				
1.5%	May 1, 2024	16000	0.9296			
2.75%	August 1, 2024	16500	0.9419	0.9491		
0.75%	October 1, 2024	14000	0.8986			
3%	November 1, 2024	4000	0.9398	0.9464	0.9530	
1.5%	April 1, 2025	12000		0.9033	0.9131	0.9229
3%	October 1, 2025	5000				0.9355
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			50500	32500	16000	17000

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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