

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

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2051	51817	0.4534	0.4551	0.4570	
1.75%	December 1, 2053	28500	0.4050	0.4066	0.4084	0.4101
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			80317	80317	80317	28500

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
0.5%	December 1, 2030	40000	0.6546			
1.5%	June 1, 2031	42000	0.7038	0.7105	0.7174	
1.5%	December 1, 2031	32000	0.6905	0.6971	0.7038	0.7105
2%	June 1, 2032	24000	0.7135	0.7191	0.7249	0.7307
2.5%	December 1, 2032	13000	0.7396	0.7444	0.7493	0.7542
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			151000	111000	111000	69000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
2.75%	September 1, 2027	16000	0.8673	0.8735		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			16000	16000	N/A	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	December 2022	March 2023	June 2023	September 2023
Coupon	Maturity	(CAN \$ million)				
2.75%	August 1, 2024	16500	0.9491			
3%	November 1, 2024	12000	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)			40500	24000	17000	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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