

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of April 4th 2022)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2022	September 2022	December 2022	March 2023
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2051	51817	0.4499	0.4516	0.4534	0.4551
1.75%	December 1, 2053	21000	0.4017	0.4033	0.4050	0.4066
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			72817	72817	72817	72817

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2022	September 2022	December 2022	March 2023
Coupon	Maturity	(CAN \$ million)				
1.25%	June 1, 2030	44200	0.7017			
0.5%	December 1, 2030	40000	0.6379	0.6462	0.6546	
1.5%	June 1, 2031	42000	0.6905	0.6971	0.7038	0.7105
1.5%	December 1, 2031	32000	0.6777	0.6841	0.6905	0.6971
2%	June 1, 2032	5000	0.7025	0.7079	0.7135	0.7191
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			163200	119000	119000	79000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2022	September 2022	December 2022	March 2023
Coupon	Maturity	(CAN \$ million)				
1.25%	March 1, 2027	17000	0.8062	0.8151		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			17000	17000	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	June 2022	September 2022	December 2022	March 2023
Coupon	Maturity	(CAN \$ million)				
0.75%	February 1, 2024	17500	0.9179			
1.5%	May 1, 2024	7000	0.9196	0.9296		
0.75%	October 1, 2024	14000	0.8872	0.8986		
1.5%	April 1, 2025	6000			0.9033	0.9131
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38500	21000	6000	6000

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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