

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of January 9th 2023)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2023	June 2023	September 2023	December 2023
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2051	51817	0.4551	0.4570		
1.75%	December 1, 2053	32000	0.4066	0.4084	0.4101	0.4119
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			83817	83817	32000	32000

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2023	June 2023	September 2023	December 2023
Coupon	Maturity	(CAN \$ million)				
1.5%	June 1, 2031	42000	0.7105	0.7174		
1.5%	December 1, 2031	32000	0.6971	0.7038	0.7105	0.7174
2%	June 1, 2032	24000	0.7191	0.7249	0.7307	0.7367
2.5%	December 1, 2032	21000	0.7444	0.7493	0.7542	0.7593
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			119000	119000	77000	77000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2023	June 2023	September 2023	December 2023
Coupon	Maturity	(CAN \$ million)				
2.75%	September 1, 2027	16000	0.8735			
3.5%	March 1, 2028	7500	0.8934	0.8979	0.9027	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			23500	7500	7500	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 2023	June 2023	September 2023	December 2023
Coupon	Maturity	(CAN \$ million)				
3%	November 1, 2024	16000	0.9530			
3.75%	February 1, 2025	11000	0.9598	0.9648		
1.5%	April 1, 2025	12000	0.9131	0.9229		
3%	October 1, 2025	10000		0.9355	0.9420	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39000	33000	10000	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.

Position limits determined and published by the Regulatory division of the Bourse may be based on different figures.