

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of February 6th 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
2.75%	June 1, 2033	4000	0.7538	0.7582	0.7627	0.7672
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			123000	123000	81000	81000

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	11500	0.8934	0.8979	0.9027	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			27500	11500	11500	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	15000	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)			43000	37000	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.

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