

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of February 24th 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	8000	0.7538	0.7582	0.7627	0.7672
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			127000	127000	85000	85000

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		
3.75%	May 1, 2025	3500	0.9549	0.9598	0.9648	
3%	October 1, 2025	10000		0.9355	0.9420	
3%	April 1, 2026	4000				0.9355
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			46500	40500	13500	4000

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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