

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of April 4th 2023)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2023 *	September 2023	December 2023	March 2024
Coupon	Maturity	(CAN \$ million)				
2%	December 1, 2051	51817	0.4570			
1.75%	December 1, 2053	32000	0.4084	0.4101	0.4119	0.4137
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			83817	32000	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	June 2023	September 2023	December 2023	March 2024
Coupon	Maturity	(CAN \$ million)				
1.5%	June 1, 2031	42000	0.7174			
1.5%	December 1, 2031	32000	0.7038	0.7105	0.7174	
2%	June 1, 2032	24000	0.7249	0.7307	0.7367	0.7426
2.5%	December 1, 2032	21000	0.7493	0.7542	0.7593	0.7644
2.75%	June 1, 2033	15500	0.7582	0.7627	0.7672	0.7718
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			134500	92500	92500	60500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2023	September 2023	December 2023	March 2024
Coupon	Maturity	(CAN \$ million)				
3.5%	March 1, 2028	15000	0.8979	0.9027		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			15000	15000	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 2023	September 2023	December 2023	March 2024
Coupon	Maturity	(CAN \$ million)				
3.75%	February 1, 2025	15000	0.9648			
1.5%	April 1, 2025	12000	0.9229			
3.75%	May 1, 2025	10500	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)			47500	20500	4000	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.

* LGBM23 expiry: CAN 2.75 12/01/2055 is excluded (reference Advisory notice A23-002)