

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of February 2nd, 2024)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2024	June 2024	September 2024	December 2024
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4137	0.4155	0.4173	0.4192
2.75%	December 1, 2055	14250	0.5412	0.5425	0.5437	0.5450
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			46250	46250	46250	46250

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2024	June 2024	September 2024	December 2024
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2032	24000	0.7426	0.7488		
2.5%	December 1, 2032	21000	0.7644	0.7696	0.7748	0.7802
2.75%	June 1, 2033	19000	0.7718	0.7765	0.7812	0.7861
3.25%	December 1, 2033	21000	0.7992	0.8030	0.8069	0.8109
3%	June 1, 2034	9000	0.7727	0.7768	0.7809	0.7851
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			94000	94000	70000	70000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2024	June 2024	September 2024	December 2024
Coupon	Maturity	(CAN \$ million)				
3.25%	September 1, 2028	20000	0.8929			
4%	March 1, 2029	17000	0.9147	0.9183	0.9221	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37000	17000	17000	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 2024	June 2024	September 2024	December 2024
Coupon	Maturity	(CAN \$ million)				
4.5%	November 1, 2025	19750	0.9765			
3%	April 1, 2026	10000	0.9420			
4.5%	February 1, 2026	23000	0.9732	0.9765		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			52750	23000	N/A	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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