

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of August 24 2023, amended September 1st, 2023)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2023	December 2023	March 2024	June 2024
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4101	0.4119	0.4137	0.4155
2.75%	December 1, 2055	6750	0.5388	0.5400	0.5412	0.5425
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38750	38750	38750	38750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2023	December 2023	March 2024	June 2024
Coupon	Maturity	(CAN \$ million)				
1.5%	December 1, 2031	32000	0.7105	0.7174		
2%	June 1, 2032	24000	0.7307	0.7367	0.7426	0.7488
2.5%	December 1, 2032	21000	0.7542	0.7593	0.7644	0.7696
2.75%	June 1, 2033	19000	0.7627	0.7672	0.7718	0.7765
3.25%	December 1, 2033	6500	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			102500	102500	70500	70500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2023	December 2023	March 2024	June 2024
Coupon	Maturity	(CAN \$ million)				
3.5%	March 1, 2028	15000	0.9027			
3.25%	September 1, 2028	20000	0.8827	0.8877	0.8929	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35000	20000	20000	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	September 2023	December 2023	March 2024	June 2024
Coupon	Maturity	(CAN \$ million)				
3.75%	May 1, 2025	15250	0.9648			
3.5%	August 1, 2025	19000	0.9553	0.9608		
3%	October 1, 2025	10000	0.9420			
4.5%	November 1, 2025	9500	0.9699	0.9732	0.9765	
3%	April 1, 2026	10000		0.9355	0.9420	0.9486
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			53750	38500	19500	10000

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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