

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of January 5th, 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	11750	0.5412	0.5425	0.5437	0.5450
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			43750	43750	43750	43750

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	4000	0.7727	0.7768	0.7809	0.7851
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			89000	89000	65000	65000

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	12000	0.9147	0.9183	0.9221	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32000	12000	12000	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	16500	0.9732	0.9765		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			46250	16500	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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