

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of November 7th 2023)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2023	March 2024	June 2024	September 2024
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4119	0.4137	0.4155	0.4173
2.75%	December 1, 2055	9250	0.5400	0.5412	0.5425	0.5437
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			41250	41250	41250	41250

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2023	March 2024	June 2024	September 2024
Coupon	Maturity	(CAN \$ million)				
1.5%	December 1, 2031	32000	0.7174			
2%	June 1, 2032	24000	0.7367	0.7426	0.7488	
2.5%	December 1, 2032	21000	0.7593	0.7644	0.7696	0.7748
2.75%	June 1, 2033	19000	0.7672	0.7718	0.7765	0.7812
3.25%	December 1, 2033	17000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			113000	81000	81000	57000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2023	March 2024	June 2024	September 2024
Coupon	Maturity	(CAN \$ million)				
3.25%	September 1, 2028	20000	0.8877	0.8929		
4%	March 1, 2029	4000	0.9110	0.9147	0.9183	0.9221
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			24000	24000	4000	4000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2023	March 2024	June 2024	September 2024
Coupon	Maturity	(CAN \$ million)				
3.5%	August 1, 2025	19000	0.9608			
4.5%	November 1, 2025	19750	0.9732	0.9765		
3%	April 1, 2026	10000	0.9355	0.9420		
4.5%	February 1, 2026	5500	0.9699	0.9732	0.9765	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			54250	35250	5500	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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