

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of February 22nd, 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	14000	0.7727	0.7768	0.7809	0.7851
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			99000	99000	75000	75000

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	22000	0.9147	0.9183	0.9221	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			42000	22000	22000	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		
4%	May 1, 2026	6500	0.9599	0.9643	0.9687	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			59250	29500	6500	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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