

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of October 5th 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	8000	0.5400	0.5412	0.5425	0.5437
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			40000	40000	40000	40000

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	13000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			109000	77000	77000	53000

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		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			20000	20000	N/A	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	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	0.9486	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			48750	29750	10000	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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