

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of May 24th, 2024)**

**THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB**

Government of Canada Bonds		Outstanding	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4155	0.4173	0.4192	0.4211
2.75%	December 1, 2055	18750	0.5425	0.5437	0.5450	0.5462
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			50750	50750	50750	50750

Conversion factors computed with a yield equal to 6%.

**TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB**

Government of Canada Bonds		Outstanding	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2032	24000	0.7488			
2.5%	December 1, 2032	21000	0.7696	0.7748	0.7802	
2.75%	June 1, 2033	19000	0.7765	0.7812	0.7861	0.7909
3.25%	December 1, 2033	21000	0.8030	0.8069	0.8109	0.8148
3%	June 1, 2034	29000	0.7768	0.7809	0.7851	0.7893
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			114000	90000	90000	69000

Conversion factors computed with a yield equal to 6%.

**FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF**

Government of Canada Bonds		Outstanding	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
4%	March 1, 2029	27000	0.9183	0.9221		
3.5%	September 1, 2029	10000	0.8888	0.8934	0.8979	0.9027
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			37000	37000	10000	10000

Conversion factors computed with a yield equal to 6%.

**TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ**

Government of Canada Bonds		Outstanding	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
4.5%	February 1, 2026	23000	0.9765			
4%	May 1, 2026	26000	0.9643	0.9687		
4%	August 1, 2026	6000	0.9599	0.9643	0.9687	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			55000	32000	6000	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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