

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of July 5th, 2024)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2024	December 2024	March 2025	June 2025
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4173	0.4192	0.4211	0.4230
2.75%	December 1, 2055	20750	0.5437	0.5450	0.5462	0.5476
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			52750	52750	52750	52750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2024	December 2024	March 2025	June 2025
Coupon	Maturity	(CAN \$ million)				
2.5%	December 1, 2032	21000	0.7748	0.7802		
2.75%	June 1, 2033	19000	0.7812	0.7861	0.7909	0.7959
3.25%	December 1, 2033	21000	0.8069	0.8109	0.8148	0.8190
3%	June 1, 2034	34000	0.7809	0.7851	0.7893	0.7937
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			95000	95000	74000	74000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2024	December 2024	March 2025	June 2025
Coupon	Maturity	(CAN \$ million)				
4%	March 1, 2029	27000	0.9221			
3.5%	September 1, 2029	20000	0.8934	0.8979	0.9027	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			47000	20000	20000	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	September 2024	December 2024	March 2025	June 2025
Coupon	Maturity	(CAN \$ million)				
4%	May 1, 2026	26000	0.9687			
4%	August 1, 2026	17000	0.9643	0.9687		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			43000	17000	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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