

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of August 8th, 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	22750	0.5437	0.5450	0.5462	0.5476
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			54750	54750	54750	54750

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
3.25%	December 1, 2034	5000	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			100000	100000	79000	79000

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	25000	0.8934	0.8979	0.9027	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			52000	25000	25000	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	22000	0.9643	0.9687		
3.25%	November 1, 2026	5500	0.9448	0.9509	0.9569	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			53500	27500	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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