

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of October 8th, 2024)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4192	0.4211	0.4230	
2.75%	December 1, 2055	24750	0.5450	0.5462	0.5476	0.5489
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			56750	56750	56750	24750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
2.5%	December 1, 2032	21000	0.7802			
2.75%	June 1, 2033	19000	0.7861	0.7909	0.7959	
3.25%	December 1, 2033	21000	0.8109	0.8148	0.8190	0.8230
3%	June 1, 2034	34000	0.7851	0.7893	0.7937	0.7980
3.25%	December 1, 2034	15000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			110000	89000	89000	70000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
3.5%	September 1, 2029	30000	0.8979	0.9027		
2.75%	March 1, 2030	5000	0.8554	0.8614	0.8673	0.8735
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			35000	35000	5000	5000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2024	March 2025	June 2025	September 2025
Coupon	Maturity	(CAN \$ million)				
4%	August 1, 2026	22000	0.9687			
3.25%	November 1, 2026	16500	0.9509	0.9569		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38500	16500	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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