

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of November 5th, 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	26750	0.5450	0.5462	0.5476	0.5489
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			58750	58750	58750	26750

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	20000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			115000	94000	94000	75000

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	21500	0.9509	0.9569		
3%	February 1, 2027	5500	0.9398	0.9464	0.9530	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			49000	27000	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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