

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of April 6, 2026)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2055	28750	0.5530	0.5544	0.5559	0.5573
3.5%	December 1, 2057	29000	0.6481	0.6490	0.6500	0.6509
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			57750	57750	57750	57750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2034	34000	0.8116			
3.25%	December 1, 2034	30000	0.8190	0.8230	0.8273	
3.25%	June 1, 2035	39000	0.8109	0.8148	0.8190	0.8230
3.25%	December 1, 2035	42000	0.8030	0.8069	0.8109	0.8148
3.25%	June 1, 2036	21000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			166000	132000	132000	102000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
2.75%	March 1, 2031	42000	0.8673	0.8735		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			42000	42000	N/A	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	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
2.25%	February 1, 2028	30000	0.9413			
2.5%	May 1, 2028	23500	0.9375	0.9452		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			53500	23500	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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