

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of April 4th, 2025)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4230			
2.75%	December 1, 2055	28750	0.5476	0.5489	0.5503	0.5516
3.5%	December 1, 2057	5000	0.6443	0.6452	0.6462	0.6470
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			65750	33750	33750	33750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	June 1, 2033	19000	0.7959			
3.25%	December 1, 2033	21000	0.8190	0.8230	0.8273	
3%	June 1, 2034	34000	0.7937	0.7980	0.8025	0.8070
3.25%	December 1, 2034	30000	0.8030	0.8069	0.8109	0.8148
3.25%	June 1, 2035	23250	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			127250	108250	108250	87250

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	March 1, 2030	33000	0.8673	0.8735		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			33000	33000	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 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
3%	February 1, 2027	27500	0.9530			
2.75%	May 1, 2027	16500	0.9419	0.9491		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			44000	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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