

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

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4155	0.4173	0.4192	0.4211
2.75%	December 1, 2055	16750	0.5425	0.5437	0.5450	0.5462
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			48750	48750	48750	48750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
2%	June 1, 2032	24000	0.7488			
2.5%	December 1, 2032	21000	0.7696	0.7748	0.7802	
2.75%	June 1, 2033	19000	0.7765	0.7812	0.7861	0.7909
3.25%	December 1, 2033	21000	0.8030	0.8069	0.8109	0.8148
3%	June 1, 2034	14000	0.7768	0.7809	0.7851	0.7893
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			99000	75000	75000	54000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
4%	March 1, 2029	27000	0.9183	0.9221		
3.5%	September 1, 2029	5000	0.8888	0.8934	0.8979	0.9027
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			32000	32000	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	June 2024	September 2024	December 2024	March 2025
Coupon	Maturity	(CAN \$ million)				
4.5%	February 1, 2026	23000	0.9765			
4%	May 1, 2026	19500	0.9643	0.9687		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			42500	19500	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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