

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of February 09, 2026)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2026	June 2026	September 2026	December 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2055	28750	0.5516	0.5530	0.5544	0.5559
3.5%	December 1, 2057	26000	0.6470	0.6481	0.6490	0.6500
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			54750	54750	54750	54750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2026	June 2026	September 2026	December 2026
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2034	34000	0.8070	0.8116		
3.25%	December 1, 2034	30000	0.8148	0.8190	0.8230	0.8273
3.25%	June 1, 2035	39000	0.8069	0.8109	0.8148	0.8190
3.25%	December 1, 2035	42000	0.7992	0.8030	0.8069	0.8109
3.25%	June 1, 2036	5250	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			150250	150250	116250	116250

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2026	June 2026	September 2026	December 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	September 1, 2030	42000	0.8735			
2.75%	March 1, 2031	31500	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			73500	31500	31500	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	March 2026	June 2026	September 2026	December 2026
Coupon	Maturity	(CAN \$ million)				
2.5%	November 1, 2027	30000	0.9452			
2.25%	February 1, 2028	30000	0.9330	0.9413		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			60000	30000	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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