

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of July 7th, 2025)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2025	December 2025	March 2026	June 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2055	28750	0.5489	0.5503	0.5516	0.5530
3.5%	December 1, 2057	11000	0.6452	0.6462	0.6470	0.6481
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			39750	39750	39750	39750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2025	December 2025	March 2026	June 2026
Coupon	Maturity	(CAN \$ million)				
3.25%	December 1, 2033	21000	0.8230	0.8273		
3%	June 1, 2034	34000	0.7980	0.8025	0.8070	0.8116
3.25%	December 1, 2034	30000	0.8069	0.8109	0.8148	0.8190
3.25%	June 1, 2035	39000	0.7992	0.8030	0.8069	0.8109
3.25%	December 1, 2035	5250	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			129250	129250	108250	108250

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2025	December 2025	March 2026	June 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	March 1, 2030	33000	0.8735			
2.75%	September 1, 2030	21000	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			54000	21000	21000	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	September 2025	December 2025	March 2026	June 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	May 1, 2027	28500	0.9491			
2.5%	August 1, 2027	18000	0.9375	0.9452		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			46500	18000	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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