

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of August 25th, 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	14000	0.6452	0.6462	0.6470	0.6481
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			42750	42750	42750	42750

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	10500	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			134500	134500	113500	113500

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	36750	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			69750	36750	36750	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	30000	0.9375	0.9452		
2.5%	November 1, 2027	6000	0.9298	0.9375	0.9452	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			64500	36000	6000	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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