

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of January 05, 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	23000	0.6470	0.6481	0.6490	0.6500
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			51750	51750	51750	51750

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
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			145000	145000	111000	111000

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	21000	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			63000	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	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	18000	0.9330	0.9413		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			48000	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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