

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of May 22, 2026)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2055	28750	0.5530	0.5544	0.5559	0.5573
3.5%	December 1, 2057	32000	0.6481	0.6490	0.6500	0.6509
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			60750	60750	60750	60750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
3%	June 1, 2034	34000	0.8116			
3.25%	December 1, 2034	30000	0.8190	0.8230	0.8273	
3.25%	June 1, 2035	39000	0.8109	0.8148	0.8190	0.8230
3.25%	December 1, 2035	42000	0.8030	0.8069	0.8109	0.8148
3.25%	June 1, 2036	26000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			171000	137000	137000	107000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
2.75%	March 1, 2031	42000	0.8673	0.8735		
3%	September 1, 2031	15000	0.8665	0.8720	0.8775	0.8832
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			57000	57000	15000	15000

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2026	September 2026	December 2026	March 2027
Coupon	Maturity	(CAN \$ million)				
2.25%	February 1, 2028	30000	0.9413			
2.5%	May 1, 2028	29000	0.9375	0.9452		
2.75%	August 1, 2028	11000	0.9348	0.9419	0.9491	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			70000	40000	11000	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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