

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of July 06, 2026)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	September 2026	December 2026	March 2027	June 2027
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2055	28750	0.5544	0.5559	0.5573	0.5588
3.5%	December 1, 2057	35000	0.6490	0.6500	0.6509	0.6520
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			63750	63750	63750	63750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	September 2026	December 2026	March 2027	June 2027
Coupon	Maturity	(CAN \$ million)				
3.25%	December 1, 2034	30000	0.8230	0.8273		
3.25%	June 1, 2035	39000	0.8148	0.8190	0.8230	0.8273
3.25%	December 1, 2035	42000	0.8069	0.8109	0.8148	0.8190
3.25%	June 1, 2036	41000	0.7992	0.8030	0.8069	0.8109
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			152000	152000	122000	122000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	September 2026	December 2026	March 2027	June 2027
Coupon	Maturity	(CAN \$ million)				
2.75%	March 1, 2031	42000	0.8735			
3%	September 1, 2031	25000	0.8720	0.8775	0.8832	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			67000	25000	25000	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 2026	December 2026	March 2027	June 2027
Coupon	Maturity	(CAN \$ million)				
2.5%	May 1, 2028	29000	0.9452			
2.75%	August 1, 2028	16500	0.9419	0.9491		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			45500	16500	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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