

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

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	June 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4230			
2.75%	December 1, 2055	28750	0.5476	0.5489	0.5503	0.5516
3.5%	December 1, 2057	8000	0.6443	0.6452	0.6462	0.6470
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			68750	36750	36750	36750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	June 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	June 1, 2033	19000	0.7959			
3.25%	December 1, 2033	21000	0.8190	0.8230	0.8273	
3%	June 1, 2034	34000	0.7937	0.7980	0.8025	0.8070
3.25%	December 1, 2034	30000	0.8030	0.8069	0.8109	0.8148
3.25%	June 1, 2035	28500	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			132500	113500	113500	92500

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	June 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	March 1, 2030	33000	0.8673	0.8735		
2.75%	September 1, 2030	10500	0.8554	0.8614	0.8673	0.8735
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			43500	43500	10500	10500

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	June 2025	September 2025	December 2025	March 2026
Coupon	Maturity	(CAN \$ million)				
3%	February 1, 2027	27500	0.9530			
2.75%	May 1, 2027	28500	0.9419	0.9491		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			56000	28500	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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