

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of October 07, 2025)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	December 2025	March 2026	June 2026	September 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	December 1, 2055	28750	0.5503	0.5516	0.5530	0.5544
3.5%	December 1, 2057	17000	0.6462	0.6470	0.6481	0.6490
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			45750	45750	45750	45750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	December 2025	March 2026	June 2026	September 2026
Coupon	Maturity	(CAN \$ million)				
3.25%	December 1, 2033	21000	0.8273			
3%	June 1, 2034	34000	0.8025	0.8070	0.8116	
3.25%	December 1, 2034	30000	0.8109	0.8148	0.8190	0.8230
3.25%	June 1, 2035	39000	0.8030	0.8069	0.8109	0.8148
3.25%	December 1, 2035	21000	0.7954	0.7992	0.8030	0.8069
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			145000	124000	124000	90000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	December 2025	March 2026	June 2026	September 2026
Coupon	Maturity	(CAN \$ million)				
2.75%	September 1, 2030	42000	0.8673	0.8735		
2.75%	March 1, 2031	5250	0.8554	0.8614	0.8673	0.8735
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			47250	47250	5250	5250

Conversion factors computed with a yield equal to 6%.

TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGZ

Government of Canada Bonds		Outstanding	December 2025	March 2026	June 2026	September 2026
Coupon	Maturity	(CAN \$ million)				
2.5%	August 1, 2027	30000	0.9452			
2.5%	November 1, 2027	18000	0.9375	0.9452		
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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