

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

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

Government of Canada Bonds		Outstanding	March 2025	June 2025	September 2025	December 2025
Coupon	Maturity	(CAN \$ million)				
1.75%	December 1, 2053	32000	0.4211	0.4230		
2.75%	December 1, 2055	28750	0.5462	0.5476	0.5489	0.5503
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			60750	60750	28750	28750

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

Government of Canada Bonds		Outstanding	March 2025	June 2025	September 2025	December 2025
Coupon	Maturity	(CAN \$ million)				
2.75%	June 1, 2033	19000	0.7909	0.7959		
3.25%	December 1, 2033	21000	0.8148	0.8190	0.8230	0.8273
3%	June 1, 2034	34000	0.7893	0.7937	0.7980	0.8025
3.25%	December 1, 2034	30000	0.7992	0.8030	0.8069	0.8109
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			104000	104000	85000	85000

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

Government of Canada Bonds		Outstanding	March 2025	June 2025	September 2025	December 2025
Coupon	Maturity	(CAN \$ million)				
3.5%	September 1, 2029	30000	0.9027			
2.75%	March 1, 2030	15000	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			45000	15000	15000	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 2025	June 2025	September 2025	December 2025
Coupon	Maturity	(CAN \$ million)				
3.25%	November 1, 2026	21500	0.9569			
3%	February 1, 2027	16500	0.9464	0.9530		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			38000	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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