

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of February 5th, 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
3.25%	June 1, 2035	6000	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			110000	110000	91000	91000

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	21000	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			51000	21000	21000	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	27500	0.9464	0.9530		
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			49000	27500	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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