

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES  
AND THEIR CONVERSION FACTORS  
(as of February 25th, 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
3.5%	December 1, 2057	2500		0.6443	0.6452	0.6462
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			60750	63250	31250	31250

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	12000	0.7917	0.7954	0.7992	0.8030
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			116000	116000	97000	97000

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	27000	0.8614	0.8673	0.8735	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			57000	27000	27000	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		
2.75%	May 1, 2027	5500	0.9348	0.9419	0.9491	
TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million)			54500	33000	5500	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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