

**DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES
AND THEIR CONVERSION FACTORS
(as of July 6 2023)**

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

| Government of Canada Bonds | | Outstanding | September 2023 | December 2023 | March 2024 | June 2024 |
|---|------------------|------------------|----------------|---------------|------------|-----------|
| Coupon | Maturity | (CAN \$ million) | | | | |
| 1.75% | December 1, 2053 | 32000 | 0.4101 | 0.4119 | 0.4137 | 0.4155 |
| 2.75% | December 1, 2055 | 5550 | 0.5388 | 0.5400 | 0.5412 | 0.5425 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | 37550 | 37550 | 37550 | 37550 |

Conversion factors computed with a yield equal to 6%.

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

| Government of Canada Bonds | | Outstanding | September 2023 | December 2023 | March 2024 | June 2024 |
|---|------------------|------------------|----------------|---------------|------------|-----------|
| Coupon | Maturity | (CAN \$ million) | | | | |
| 1.5% | December 1, 2031 | 32000 | 0.7105 | 0.7174 | | |
| 2% | June 1, 2032 | 24000 | 0.7307 | 0.7367 | 0.7426 | 0.7488 |
| 2.5% | December 1, 2032 | 21000 | 0.7542 | 0.7593 | 0.7644 | 0.7696 |
| 2.75% | June 1, 2033 | 19000 | 0.7627 | 0.7672 | 0.7718 | 0.7765 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | 96000 | 96000 | 64000 | 64000 |

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

| Government of Canada Bonds | | Outstanding | September 2023 | December 2023 | March 2024 | June 2024 |
|---|-------------------|------------------|----------------|---------------|------------|-----------|
| Coupon | Maturity | (CAN \$ million) | | | | |
| 3.5% | March 1, 2028 | 15000 | 0.9027 | | | |
| 3.25% | September 1, 2028 | 15000 | 0.8827 | 0.8877 | 0.8929 | |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | 30000 | 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 | September 2023 | December 2023 | March 2024 | June 2024 |
|---|-----------------|------------------|----------------|---------------|------------|-----------|
| Coupon | Maturity | (CAN \$ million) | | | | |
| 3.75% | May 1, 2025 | 15250 | 0.9648 | | | |
| 3.5% | August 1, 2025 | 14250 | 0.9553 | 0.9608 | | |
| 3% | October 1, 2025 | 10000 | 0.9420 | | | |
| 3% | April 1, 2026 | 10000 | | 0.9355 | 0.9420 | 0.9486 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN \$ million) | | | 39500 | 24250 | 10000 | 10000 |

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.

Position limits determined and published by the Regulatory division of the Bourse may be based on different figures.