**Appendix I**

# DELIVERABLE GOVERNMENT OF CANADA BOND ISSUES AND THEIR CONVERSION FACTORS (as of October 05, 2026)

THIRTY-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – LGB

| Government of Canada Bonds | | Outstanding | December 2026 | March 2027 | June 2027 | September 2027 |
|---|---|---|---|---|---|---|
| Coupon | Maturity | (CAN $ million) | | | | |
| 3.5% | December 1, 2057 | 35000 | 0.9116 | 0.9119 | 0.9124 | 0.9127 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million) | | | 35000 | 35000 | 35000 | 35000 |

Conversion factors computed with a yield equal to 4%

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGB

| Government of Canada Bonds | | Outstanding | December 2026 | March 2027 | June 2027 | September 2027 |
|---|---|---|---|---|---|---|
| Coupon | Maturity | (CAN $ million) | | | | |
| 3.25% | December 1, 2034 | 30000 | 0.8273 | | | |
| 3.25% | June 1, 2035 | 39000 | 0.8190 | 0.8230 | 0.8273 | |
| 3.25% | December 1, 2035 | 42000 | 0.8109 | 0.8148 | 0.8190 | 0.8230 |
| 3.25% | June 1, 2036 | 41000 | 0.8030 | 0.8069 | 0.8109 | 0.8148 |
| 3.5% | December 1, 2036 | 20000 | 0.8140 | 0.8174 | 0.8210 | 0.8244 |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million) | | | 172000 | 142000 | 142000 | 103000 |

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS – CGF

| Government of Canada Bonds | | Outstanding | December 2026 | March 2027 | June 2027 | September 2027 |
|---|---|---|---|---|---|---|
| Coupon | Maturity | (CAN $ million) | | | | |
| 3% | September 1, 2031 | 40000 | 0.8775 | 0.8832 | | |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million) | | | 40000 | 40000 | N/A | 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 | December 2026 | March 2027 | June 2027 | September 2027 |
|---|---|---|---|---|---|---|
| Coupon | Maturity | (CAN $ million) | | | | |
| 2.75% | August 1, 2028 | 27500 | 0.9491 | | | |
| 3% | November 1, 2028 | 16500 | 0.9464 | 0.9530 | | |
| TOTAL OUTSTANDING DELIVERABLE BONDS (CAN $ million) | | | 44000 | 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 the rules of the Montréal Exchange. 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.