



CIRCULAR 009-21

January 25, 2021

RESTATEMENT OF FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES (CGF) AND TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES (CGB) OPEN INTEREST

Bourse de Montréal Inc. (the “Bourse”) hereby wishes to inform its participants of a correction to the open interest figures published by the Canadian Derivatives Clearing Corporation (“CDCC”) in the Five-Year Government of Canada Bond Futures (CGF) and the Ten-Year Government of Canada Bond Futures (CGB). The current open interest statistics are erroneous as they reflect certain trade booking errors, which have resulted in the overstatement of CGF and CGB open interest.

Therefore, there will be a decrease in the figures reported for Thursday, January 21 and Friday, January 22 end of day open positions.

After review, the corrected open interest statistics (as of end of day) are as follows:

Date	CGF Corrected Open Interest	CGB Corrected Open Interest
Thursday January 21, 2021	83 492	752 797
Friday January 22, 2021	79 783	730 509

Relevant corrections to other open interest publications, such as on TMX websites or through third-party vendors, will follow in subsequent days.

For additional information, please contact Robert Tasca at 1 514 871-3501 or by email at robert.tasca@tmx.com.

Robert Tasca
Vice President, Derivatives Trading & Client Solutions Group