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CIRCULAR 067-17 May 15, 2017

MAXIMUM ORDER SIZE

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES MAXIMUM STRATEGY ORDER QUANTITY

On April 29, 2016, Bourse de Montréal Inc. (the "Bourse") issued a circular announcing the increase of the maximum strategy order quantity for the Ten-Year Government of Canada Bond Future (CGB) from 9,999 contracts to 24,999 contracts (see Circular 046-16).

Notwithstanding the configuration change, due to technical limitations, the Bourse trading environment capped the maximum strategy order quantity to 9,999 contracts.

The maximum strategy order quantity for Ten Year Government of Canada Bond Futures <u>will</u> <u>remain 9,999 contracts</u>, the same as that for outright orders.

For additional information, please contact the Market Operations Department at 1-888-693-6636 or 514-871-7871.

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