



CIRCULAR 150-21

August 19, 2021

POSITION LIMITS – CASH SETTLED INTEREST RATE LISTED PRODUCTS

Information relating to position limits and reportable thresholds for all Listed Products are contained within Annex 1 (the “New Consolidated File”) and Annex 2 (the “Legacy Files”). The files reflect updated position limits for all cash settled interest rate futures and options on cash settled interest rate futures (the “cash settled interest rate Listed Products”). The position limits for the cash settled interest rate Listed Products will be effective on September 1, 2021 after the markets close and apply to the following contracts:

- September 2021 BAX (BAXU21) contracts and options on BAXU21 contracts
- October 2021 BAX (BAXV21) contracts and options on BAXV21 contracts
- November 2021 BAX (BAXX21) contracts and options on BAXX21 contracts
- June 2021 CRA (CRAM21) contracts

The New Consolidated File is retrievable from a [new URL address](#) and the Legacy Files from the [usual URL addresses](#) until September 30, 2021.

For more information or for any questions, contact the Regulatory Division, at 514 787 6530 or toll-free in Canada and the US at 1 800 361 5353 extension 46530, toll-free in Great Britain or France at 0800 361 5353 extension 46530, or by email at info.mxr@tmx.com.

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