



CIRCULAR 206-18
December 28, 2018

**RESTATEMENT OF FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES (CGF)
OPEN INTEREST**

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

Hence, there will be a decrease in the open interest published on **Monday, December 31**, reflective of **Friday, December 28** end of day open positions. In addition, a restatement of open interest figures for certain trading days in December 2018 will be performed and the corrected figures will be published by CDCC and the Bourse in a subsequent circular.

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

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