

DATE - 06-27-2019



# Advisory Notice A19-004

## MODIFICATION TO THE FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (CGF) DELIVERY STANDARDS

In relation to [Circular 076-19](#), the Montréal Exchange wishes to inform its participants that it will temporarily suspend order entry and trading on the CGF contracts expiring on December 2019 (Z19), March 2020 (H20) and June 2020 (M20) and related strategies, effective as of June 28, 2019, until the upcoming self-certification of the proposed modifications to the CGF delivery standards (refer to above mentioned circular). There will be no impact on the September 2019 (U19) contract. The Montréal Exchange expects to self-certify such modifications before the upcoming roll period, therefore having no impact on trading in the next front contract (December 2019 - Z19) as the roll period begins.

This measure is taken to prevent any activity in the CGF contracts that would be subject to the new delivery standards. Further notifications as to when the suspension will be lifted will be communicated in the coming weeks. Deliverable Government of Canada bond issues and their conversion factors will subsequently be updated and published, reflecting the modified delivery standards.

If you have any questions or require additional information, please do not hesitate to contact us at the below coordinates.

Regards,

### Market Operations

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