

DATE 08-12-2020



# Advisory Notice A20-008

## **SUSPENSION OF ORDER ENTRY AND TRADING ON THE TWO-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACT (CGZ)**

In relation to Circular 137-20, Bourse de Montréal Inc. (the “Bourse”) wishes to inform its participants that it will temporarily suspend order entry and trading on the Two-Year Government of Canada Bond Futures (CGZ) contracts expiring in December 2020 (Z20), March 2021 (H21), June 2021 (M21) and related strategies. This change will be effective as of August 13, 2020, until the upcoming self-certification of the proposed modifications to the CGZ nominal value (refer to above mentioned circular). There will be no impact on the September 2020 (U20) contract. The Bourse expects to self-certify such modification following the September 2020 contract expiry, applicable from the December 2020 contract expiry onwards.

This measure is taken to prevent any activity in the CGZ contracts that would be subject to the change in nominal value. Further notifications with respect to when the suspension will be lifted will be communicated in due time.

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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