

DATE 2021-07-15



# Technical Notice 21-008

## September 2021 Government of Canada Bond Futures Expiry Date Change

Pursuant to [Circular 131-21](#) and [Advisory Notice A21-009](#), effective Tuesday, August 3, 2021, all Government of Canada Bond Futures expiring in September 2021 (U21) will have Monday September 20, 2021 as the Last Trading Date and Expiry Date. The Last Trading Time remains the same @ 1:00:00 PM

The change will also apply to all Strategies with a September 2021 Government of Canada Bond Future Component Leg.

The aforementioned changes will have no impact on the Expiry Dates of respective Government of Canada Bond Future Options.

The Expiry Dates of all Government of Canada Bond Futures expiring in September 2021 must be changed in observance of the Truth and Reconciliation Holiday on September 30, 2021 since Bond Future Expiry Dates are linked to the last Business Day of the Delivery Month.

### Change Summary as of August 3, 2021

Bond Future or Strategy	Strategy Code	Last Trading Date/Time	Expiry Date
CGZU21		Monday September 20 2021 @ 1:00:00 PM ET	Monday September 20 2021
CGFU21			
CGBU21			
LGBU21			
CGZU21CGZZ21	Future Rates Roll Spread		

<b>CGFU21CGFZ21</b>	Future Rates Roll Spread		
<b>CGBU21CGBZ21</b>	Future Rates Roll Spread		
<b>LGBU21LGBZ21</b>	Future Rates Roll Spread		
<b>3CGZU1-1CGFU1</b>	Bond Future Curve Trade		
<b>6CGZU1-1CGBU1</b>	Bond Future Curve Trade		
<b>2CGFU1-1CGBU1</b>	Bond Future Curve Trade		
<b>6CGZU1-4CGFU1+1CGBU1</b>	Bond Future Butterfly		

Impacts on Data Feeds are described in the table below:

<b>Feed</b>	<b>Field</b>
<b>HSVF</b>	Expiry Day and Expiry Date
<b>OBF (ITCH)</b>	Expiration

Reports impacted by the change are described in the table below:

<b>Report</b>	<b>Field</b>
<b>InstrumentPreview_&lt;DATE&gt;.csv</b>	ExpiryDate
<b>Instruments_&lt;DATE&gt;.csv.gz</b>	ExpiryDate

Please direct questions, comments or requests for additional information to our Technical Help Desk.

Best Regards,

**Technical Help Desk**

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