| $\boxtimes$ | Trading - Interest Rate Derivatives | $\square$ | Back-office - Options |
| :--- | :--- | :--- | :--- |
| $\square$ | Trading - Equity and Index Derivatives | $\square$ | Technology |
| $\square$ | Back-office - Futures | $\boxed{ }$ | Regulation |
|  | $\square$ | MCeX |  |

## CIRCULAR

January 28, 2010

## SELF-CERTIFICATION

## ADDITION OF OPTIONS ON TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES CONTRACTS (OGB) TO THE PROCEDURES APPLICABLE TO THE EXECUTION OF CROSS TRANSACTIONS AND THE EXECUTION OF PREARRANGED TRANSACTIONS

The Rules and Policies Committee of Bourse de Montréal Inc. (the Bourse) has approved amendments to Procedures applicable to the execution of cross transactions and the execution of prearranged transactions (the Procedures) and the Bourse wishes to advise Approved Participants that the amendments to the Procedures have been self-certified in accordance with the self-certification process as established in the Derivatives Act (R.S.Q., chapter I-14.01).

These amendments will become effective on February $1^{\text {st }}$, 2010. You will find attached the new version of the Procedures. The amended Procedures will also be available on the Bourse's web site (www.m-x.ca).

## Amendments

The Bourse has amended the Table on the first page of the Procedures such that the Options on Ten-Year Government of Canada Bond Futures Contracts (OGB) is included in the list of eligible products. Also, the volume threshold for a zero-second cross for the OGB contract has been established at greater than 250 contracts.

For further information, please contact Karen McMeekin, Head of Market Operations, Financial Markets, at $514871-3548$ or at kmcmeekin@m-x.ca, or François Gilbert, Vice-president, Legal Affairs, Derivatives at 514 871-3528 or at fgilbert@m-x.ca.
(s) François Gilbert

Vice-President, Legal Affairs, Derivatives
General Secretariat and Legal Affairs

Circular no.: 011-2010
Amendments : 002-2010

