

CIRCULAR 025-22

February 25, 2022

POSITION LIMITS – GOVERNMENT OF CANADA BOND LISTED PRODUCTS (SPOT MONTH)

The applicable position limits for the Government of Canada Bond futures and options on the Government of Canada Bond futures have been updated and are reflected in the position limit file. The position limit file is available in Annex 1 and retrievable here. The position limits will apply as follows:

Listed Product	Contract Month	Spot Month Position Limit	Effective Date (Close of Trading)
CGB and Options on CGB	March 2022	76,600	2022-03-01
CGF and Options on CGF	March 2022	20,000	2022-03-01
CGZ and Options on CGZ	March 2022	35,500	2022-03-01
LGB	March 2022	35,405	2022-03-01

For more information or for any questions, contact the Division:

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