

CIRCULAR 032-23 February 24, 2023

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 <u>here</u>. 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 2023	63,500	2023-03-01
CGF and Options on CGF	March 2023	13,750	2023-03-01
CGZ and Options on CGZ	March 2023	23,250	2023-03-01
LGB	March 2023	41,905	2023-03-01

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

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