

**CIRCULAR 048-21** March 17, 2021

## ACCESS TO THE MARGIN RATE AND TRACKING ERROR FILES ACCESS TO THE POSITION LIMIT FILES

On March 16, 2021, the Regulatory Division (the "Division") of Bourse de Montréal Inc. (the "Bourse") released a new version of its <u>website</u>.

The Division would like to bring to the attention of participants that as of this date, changes have been made to the names of the margin rate, tracking error and position limit files posted on the website of the Division.

Default file names, when downloading, have been updated to the following:

The Futures Margins file<sup>1</sup>: YYYY-MM-DD-en.csv

The Tracking Error file<sup>2</sup>: YYYY-MM-DD-error-en.csv

The Position Limit files:

Options: position-limits-options-YYYY-MM-DD-en.xls Futures: position-limits-futures-YYYY-MM-DD-en.xlsx

Share Futures: position-limits-share-futures-YYYY-MM-DD-en.xlsx

First Contract Month: YYYY-MM-DD-en.xls

The links to the download pages for these files have also been updated. The new URL address for the margin rate and tracking error files is <a href="https://reg.m-x.ca/en/requirements/margin-rates">https://reg.m-x.ca/en/requirements/margin-rates</a>. Please note, however, that <a href="the-old address">the-old address</a> is still functional and redirects to the new URL address. For the position limit files, the new URL address is <a href="https://reg.m-x.ca/en/requirements/position-limits">https://reg.m-x.ca/en/requirements/position-limits</a>. Please note that <a href="the-old URL address">the-old URL address</a> for position limits is no longer accessible.

For more information or for any questions, contact the Regulatory Division, at 514 787 6530 or toll-free in Canada and the US at 1 800 361 5353 ext. 46530, toll-free in Great Britain or France at 00 800 36 15 35 35 ext. 46530, or by email at info.mxr@tmx.com.

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<sup>&</sup>lt;sup>1</sup> formerly FuturesMarginsFile EN Month DD YYYY.csv

<sup>&</sup>lt;sup>2</sup> formerly Tracking\_Errors\_YYYYMMDD.csv