



CIRCULAR 142-22
November 17, 2022

**POSITION LIMITS – CASH SETTLED
INTEREST RATE LISTED PRODUCTS**

The applicable position limits for cash settled interest rate futures and options on cash settled interest rate 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)
BAX and Options on BAX	December 2022	50,370	2022-12-01
BAX and Options on BAX	January 2023	50,370	2022-12-01
BAX and Options on BAX	February 2023	50,370	2022-12-01
CRA	September 2022	50,370	2022-12-01

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

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