

Trading – Interest Rate Derivatives Trading – Equity and Index Derivatives Back-office – Futures Back-office - Options Technology Regulation MCeX

> **CIRCULAR** September 19, 2008

## **OPTIONS ON TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES**

## ADDITION OF FUTURE OPTION SYMBOLS

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform all participants of the possibility of an upcoming symbol addition for new series of options on the Ten-Year Government of Canada Bond Futures (OGB).

Due to recent price fluctuations of the underlying for OGB and the lack of strike price alpha codes to identify each series, the Bourse and CDCC will create two new symbols, OGG and OGH, that will be used if the market warrants their listing for strike prices from one hundred and twenty six dollars (\$126.00) to one hundred and thirty eight dollars and fifty cents (\$138.50) for OGG, and from one hundred and thirty nine dollars (\$139.00) to one hundred and fifty one dollars and fifty cents (\$151.50) for OGH.

For further information, please contact Louise Leclair, Trading Systems Analyst, Market Operations, Bourse de Montréal Inc. at (514) 871-3526. CDCC Clearing Members may contact the Operations Department.

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