

CIRCULAR 159-21

September 15, 2021

POSITION LIMITS – GOVERNMENT OF CANADA BOND LISTED PRODUCTS (ALL MONTHS COMBINED)

Information relating to position limits and reportable thresholds for all Listed Products are contained within Annex 1 (the "New Consolidated File") and Annex 2 (the "Legacy Files"). The file reflects updated position limits, on all months combined, for the Government of Canada bond futures and options on the Government of Canada bond futures. The position limits will be effective on October 1, 2021 after the markets close and apply to the following contracts:

- CGB contracts and options on CGB contracts;
- CGF contracts and options on CGF contracts;
- CGZ contracts and options on CGZ contracts;
- LGB contracts.

The New Consolidated File is retrievable from a <u>new URL address</u> and the Legacy Files from the <u>usual URL addresses</u> until September 30, 2021.

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 extension 46530, toll-free in Great Britain or France at 0800 361 5353 extension 46530, or by email at info.mxr@tmx.com.

Julie Rochette Vice President and Chief Regulatory Officer Bourse de Montréal Inc.