

CIRCULAR 202-21November 26, 2021

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 here. 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	December 2021	67,600	2021-12-01
CGF and Options on CGF	December 2021	13,750	2021-12-01
CGZ and Options on CGZ	December 2021	44,000	2021-12-01
LGB	December 2021	31,405	2021-12-01

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.

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