

## NOTICE TO MEMBERS

No. 2021 - 118

July 27, 2021

# AMENDMENTS TO THE LIST OF IMPACTED DATA SOURCE FILES FOLLOWING ANNOUNCEMENT OF MODIFICATIONS TO THE EXPIRY, LAST TRADING, LAST DECLARATION AND LAST TENDER DATES OF GOVERNMENT OF CANADA BOND FUTURES AT CDCC

Pursuant to Notices to Members [101-21](#) & [112-21](#), and with regards to the specific impacts to the various CDCC data file sources, CDCC would like to inform its Clearing Members of the following amendments to the list of impacted data files:

### **FIXML feed and end of day FIXML file impact:**

After further investigation the *Instrmt* component block (tag 200) will NOT be impacted by the adjustments to the expiry date. The FIXML feed uses the DateForSymbol value and not the ExpiryDate for the instrument. As such, the MMY tag will retain its previous value following the update.

### **Date Service File impact:**

Notice [112-21](#) mentioned that the Data Service Files would be impacted to the extent that we would see changes to the dates for the Bond Future instruments. Upon further testing, we noticed that the impact to the data service is NOT going to be visible as the expiry date for Future instruments only includes the year and month. As such, there is no impact to the Data Service Files.

As stated in notice [112-21](#), the data changes WILL still impact the following data files:

### **End-Of-Day Tag log:**

The global tlg file containing the definition of all instruments (EodFilesGlobal.tlg) will be updated to reflect the changes in the dates on the day following the update to the contracts (effective August 3rd, 2021). This includes the following fields (tag number): LastDeclarationDate (1534), LastTenderDate (1535), LastTradeDate (1082) and DerivativeExpiryDate (433)

### **RiskArray impact:**

Type B records are updated to reflect the new expiry dates in the 'Expiration Date' (range 92 to 99) and 'Time to Expiration' (range 73 to 79) fields.

Sample testing files reflecting the outcome of these changes are available for Clearing Members (or their Vendors) to test their systems prior to the implementation of these changes, scheduled for Friday, July 30th, 2021.



If you wish to obtain a copy of either the End-Of-Day Tag log or Risk Array sample test files, please send an email request to [cdcc-cs@tmx.com](mailto:cdcc-cs@tmx.com).

If you have any questions or concerns, please contact CDCC's Corporate Operations Department or direct email inquiries to [cdcc-ops@tmx.com](mailto:cdcc-ops@tmx.com).

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