



NOTICE TO MEMBERS

No. 2018 - 167

December 28, 2018

RESTATEMENT OF FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES (CGF) OPEN INTEREST

The Canadian Derivatives Clearing Corporation (“CDCC”) hereby wishes to inform its Clearing Members that the open interest figures it published in the Five-Year Government of Canada Bond Futures (CGF) will be corrected. The current open interest statistics are erroneous as they reflect certain trade booking errors which have resulted in the overstatement of CGF open interest.

Hence, there will be a decrease in the open interest published on **Monday, December 31, 2018** reflective of **Friday, December 28, 2018** end of day open positions. In addition, a restatement of open interest figures for certain trading days in December 2018 will be performed and the corrected figures will be published by CDCC in a subsequent notice.

For additional information, please contact Brian Gelfand at 1 (514) 871-7884 or by email at brian.gelfand@tmx.com.

Glenn Goucher
President and Chief Clearing Officer
CDCC