



NOTICE TO MEMBERS

No. 2018 - 168

December 31, 2018

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

Following the publication of [Notice 167-18](#) on December 28, 2018, the Canadian Derivatives Clearing Corporation (“CDCC”) hereby wishes to inform its Clearing Members that it has reviewed the open interest figures for the Five-Year Government of Canada Bond Futures (CGF) March 2019 quarterly expiry. The open interest statistics published by the CDCC for certain trading days were erroneous as they reflected certain trade booking errors which have resulted in the overstatement of CGF open interest.

After review, the corrected open interest statistics are as follows:

Date	Open Interest
2018-12-18	16 389
2018-12-19	16 205
2018-12-20	16 322
2018-12-21	17 493
2018-12-24	17 124
2018-12-27	17 554
2018-12-28	17 982

Please note that the open interest figures above represent the open positions as of the end of day for each indicated date.

Relevant corrections to other open interest publications, such as on TMX websites or through third-party vendors, will follow in subsequent days.

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