



NOTICE TO MEMBERS

No. 2019 - 009

January 4, 2019

RESTATEMENT OF S&P/TSX 60 INDEX STANDARD FUTURES (SXF) OPEN INTEREST

The Canadian Derivatives Clearing Corporation (“CDCC”) hereby wishes to inform its Clearing Members that it has reviewed the open interest figures for the S&P/TSX 60 Index Standard Futures (SXF) December 2018 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 SXF open interest.

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

Date	Open Interest
2018-12-19	101 855
2018-12-20	87 035

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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