



**NOTICE TO MEMBERS**

No. 2019-072

May 30, 2019

**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 current open interest figure it published in the Five-Year Government of Canada Bond Futures (CGF) September 2019 quarterly expiry is erroneous as it reflects certain trade booking errors which have resulted in the overstatement of CGF open interest.

After review of the open interest figure by the CDCC, the corrected open interest statistic is as follows:

<b>Date</b>	<b>CGFU19 Open Interest</b>
2019-05-29	45,081 contracts

Please note that the open interest figure above represents the open positions as of the end of the day for **Wednesday May 29, 2019**, which was disseminated on **Thursday May 30, 2019**.

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

For additional information, please contact Jean-François Bertrand at 1 (514) 787-6503 or by email at [jean-francois.bertrand@tmx.com](mailto:jean-francois.bertrand@tmx.com).

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