



NOTICE TO MEMBERS

No. 2025 - 061

May 7, 2025

RESTATEMENT OF OPEN INTEREST VALUES FOR THE TWO, FIVE & TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES (CGZ, CGF & CGB) AND S&P/TSX 60 INDEX STANDARD FUTURES (SXF)

The Canadian Derivatives Clearing Corporation (“CDCC”) hereby wishes to inform its Clearing Members that it will be restating open interest figures published in the Two-Year (“CGZ”), Five-Year (“CGF”), and Ten-Year (“CGB”) Government of Canada Bond Futures, as well as the S&P/TSX 60 Index Futures (“SXF”). Current open interest figures for these products were overstated due to Member reconciliation errors.

In collaboration with the Clearing Member to resolve these errors, CDCC will be adjusting the figures reported for these products to reflect a more accurate statement of these values for Tuesday, April 29 and Wednesday, April 30.

The restated open interest statistics (as of end of day) are as follows:

Date	CGZ Restated Open Interest	CGF Restated Open Interest	CGB Restated Open Interest	SXF Restated Open Interest
Tuesday April 29, 2025	242,714	252,047	766,774	195,125
Wednesday April 30, 2025	243,208	260,329	762,858	183,346

Relevant statements 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 by email at jean-francois.bertrand@tmx.com.

Jean-François Bertrand
Chief Operating Officer, CDCC
CDCC