



**CIRCULAR 056-24**

May 17, 2024

**POSITION LIMITS — CASH SETTLED  
INTEREST RATE LISTED PRODUCTS**

The applicable position limits for cash settled interest rate futures and options on cash settled interest rate futures have been updated and are reflected in the position limit file. The position limit file is retrievable [here](#). The position limits will apply as follows:

Listed Product	Contract Month	Spot-Month Position Limit	Effective Date (Close of Trading)
BAX and OBX	June 2024	25,515	2024-06-03
CRA and Options on CRA	March 2024 <sup>1</sup>	40,740	2024-06-03

For more information or for any questions, please contact the Regulatory Division, at:

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<sup>1</sup> March 2024 CRA contracts expire in June 2024.