

DATE - 07-13-2021



Advisory Notice A21-009

MODIFICATIONS TO THE LAST TRADING DAY, LAST NOTICE DAY AND LAST DELIVERY DAY OF GOVERNMENT OF CANADA BOND FUTURES

Bourse de Montréal Inc. (the “Bourse”) wishes to inform market participants that pursuant to [Circular 123-21](#), with respect to interest rate derivative market closure on September 30, 2021, it will be undertaking modifications to the **Last Trading Day, Expiration Date, Last Notice Day and Last Delivery Day** for all **Government of Canada Bond Futures**. The changes to the key dates for the September 2021 delivery contract month of the 2Y (CGZ), 5Y (CGF), 10Y (CGB) and 30Y (LGB) bond futures are indicated in the table below.

	Current dates for the September 2021 delivery month (pre-holiday announcement)	New dates for the September 2021 delivery month (implied by the new holiday)
First notice day	August 30	August 30
Last trading day (expiration date) (7th business day preceding the last business day of the delivery month)	September 21	September 20

Last notice day (second business day preceding the last business day of the delivery month)	September 28	September 27
Last delivery day (Last business day of the delivery month)	September 30	September 29

These changes are now updated in the [trading calendar](#) available on the Bourse's website.

A subsequent Technical Notice will be published by the Bourse to inform market participants of the impacts on its technical components (feeds, reports, etc) and of their effective date, which is planned to be Monday July 26, 2021.

The Bourse invites market participants to review the upcoming Technical Notice and conduct the necessary adjustments in their systems and with their clients pursuant to the aforementioned changes.

For further information, please contact Market Operations Department at 514 871-7871