



NOTICE TO MEMBERS

No. 2023 - 011

January 19, 2023

Reminder - Listing of One-Month CORRA Futures (COA)

Pursuant to Advisory Notice [A23-001](#), Bourse de Montréal Inc. (the “Bourse”) and Canadian Derivatives Clearing Corporation (“CDCC”) wish to remind Clearing Members that it will list its new One-Month CORRA Futures Contract (“COA”) on **Monday, January 23, 2023**.

The Bourse will list the nearest four calendar contract months, as well as intra-group strategies (spreads, strips, etc.) and inter-group strategies with 3M CORRA Futures (“CRA”) contracts. The COA contract and related strategies opening time will be 2:00 am (ET), similar to the Bourse’s other short-term interest rate futures (BAX and CRA product). Additional details can be found in Advisory Notice [A23-001](#).

Listed below is the margin interval for the nearest four calendar contract months.

Margin Interval	
COA Tier 1	1.00%

For further information, Clearing Members may contact the CDCC’s Corporate Operations Department or direct email inquiries to cdcc-ops@tmx.com.

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CDCC