



NOTICE TO MEMBERS

No. 2021 - 014

January 28, 2021

NEW S&P/TSX 60 DIVIDEND INDEX FUTURES

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) wish to inform that, at the opening of trading on **Tuesday, February 2, 2021 at 9:30 am ET**, the following new Futures Index class.

S&P/TSX 60 Dividend Index Futures – SDV

Beginning on Wednesday, February 3, 2021, and going forward, the aforementioned instrument classes will open at 2:00 am ET to coincide with European trading hours and the hours of other listed Index Futures.

The associated symbol and expiries for this Index Futures class will be listed as follows:

New Futures Contracts		
Name	Symbol	Months
S&P/TSX 60 Dividend Index Futures	SDV	December 2021 December 2022 December 2023 December 2024 December 2025

Listed below is the margin interval for the new index futures.

Margin Interval	
SDV Tier1	3.65%
SDV Tier2	7.87%
SDV Tier3	7.95%

Specifications of the new contracts on S&P/TSX 60 Dividend Index Futures are available on the Bourse website at www.m-x.ca.



For further information, please contact Market Operations Department at 514 871-7871. Clearing Members may contact the CDCC's Corporate Operations department or direct email inquiries to cdcc-ops@tmx.com.

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