



NOTICE TO MEMBERS

No. 2012 - 022

February 17, 2012

Overnight Index Swap Futures Contracts

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Friday, February 24, 2012** the following futures contract will be listed:

Overnight Index Swap Futures Contracts - OIS

Below is the margin interval for this future contract:

MARGIN INTERVAL
0.07%

Specifications of the new futures contract OIS are available on the Bourse website at www.m-x.ca.

Clearing Members may contact the CDCC Member Services department.

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