



## NOTICE TO MEMBERS

No. 2012 - 031

February 28, 2012

### Future Contracts on Canadian Shares “Share Futures”

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Friday, March 2, 2012** the following future contracts will be listed:

**Bank of Montreal – FBO**  
**Bank of Nova Scotia - FNS**  
**Barrick Gold Corporation – FBA**  
**BCE Inc. – FBC**  
**Canadian Imperial Bank of Commerce – FCB**  
**Canadian National Railway Company – FCN**  
**EnCana Corporation – FEA**  
**IAMGOLD Corporation – FIM**  
**Manulife Financial Corporation – FMF**  
**National Bank of Canada – FNB**  
**Royal Bank of Canada – FRY**  
**Suncor Energy Inc. – FSU**  
**Sun Life Financial Inc. – FLF**  
**Thomson Reuters Corporation – FRT**  
**Toronto –Dominion Bank (The) - FTD**

Below are the margin intervals for these future contracts:

<b>SYMBOL</b>	<b>MARGIN INTERVAL</b>
FBO	4.57%
FNS	5.57%
FBA	8.46%
FBC	3.80%
FCB	5.13%
FCN	5.59%
FEA	10.18%
FIM	12.52%
FMF	9.95%
FNB	4.79%
FRY	5.88%
FSU	9.61%
FLF	9.59%
FRT	5.55%
FTD	5.49%

---

#### Canadian Derivatives Clearing Corporation

The Exchange Tower  
130 King Street West, 5<sup>th</sup> Floor  
Toronto, Ontario  
M5X 1J2  
Tel. : 416-367-2463  
Fax : 416-367-2473

800 Victoria Square  
3<sup>rd</sup> Floor  
Montréal, Québec  
H4Z 1A9  
Tel. : 514-871-3545  
Fax: : 514-871-3530

[www.cdcc.ca](http://www.cdcc.ca)



Specifications of the new Future Contract on Canadian Shares are available on the Bourse website at - [www.m-x.ca](http://www.m-x.ca).

Clearing Members may contact the CDCC Member Services department.

Glenn Goucher  
President and Chief Clearing Officer

---

**Canadian Derivatives Clearing Corporation**

The Exchange Tower  
130 King Street West, 5<sup>th</sup> Floor  
Toronto, Ontario  
M5X 1J2  
Tel. : 416-367-2463  
Fax :: 416-367-2473

800 Victoria Square  
3<sup>rd</sup> Floor  
Montréal, Québec  
H4Z 1A9  
Tel. : 514-871-3545  
Fax: : 514-871-3530

[www.cdcc.ca](http://www.cdcc.ca)