

NOTICE TO MEMBERS No. 2012 - 032 February 29, 2012

## REVISED

## 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 – FNB Royal Bank of Canada – FNB 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:

SYMBOL	MARGIN INTERVAL
FBO	4.58%
FNS	5.61%
FBA	8.35%
FBC	4.09%
FCB	5.14%
FCN	5.63%
FEA	15.10%
FIM	11.69%
FMF	10.04%
FNB	4.80%
FRY	5.99%
FSU	9.56%
FLF	10.44%
FRT	5.31%
FTD	5.50%



Specifications of the new Future Contract on Canadian Shares are available on the Bourse website at -<u>www.m-x.ca</u>.

Please note that, for futures contracts, Specific Deposits and Futures Underlying Interest Deposits are unavailable to Clearing Members until further notice.

Clearing Members may contact the CDCC Member Services department.

Glenn Goucher President and Chief Clearing Officer