



NOTICE TO MEMBERS

No. 2022 - 034

March 14, 2022

REPORT CHANGES for Index Futures

CDCC wishes to inform its Clearing Members of changes to the reports MT99 - Detailed Fut Consolidated Activity Report and the MT66 - Futures Sub Acct. Consolidated Activity Report. Effective **Friday, March 18, 2022**, at Expiry, Index Futures will be reported similar to other cash settled products.

Tenders and Assignments

For Index Futures, the reports will no longer display a “*Future Final Settlement*” section.

Therefore, the Mark-to-Market calculation will now be included in the Gains/Loss/Premium. The calculation will use the previous day's closing price, which is displayed in the *PRV/TRD Price*, against the Final Opening Level Price, which is displayed in the *Settlement Price*.

Missed Trade or Position Transfer

The PRV/TRD Price will continue to display the price input by the Clearing Member.

The Gain/Loss/Premium calculation will use the Final Opening Level Price, which is displayed in the *Settlement Price*, instead of the previous day's closing price.

There is no impact on the Gains/Loss/Premium values displayed in the reports.

Please see below a sample of both the current and revised Detailed Fut. Consolidated Activity Reports. If you have any questions or concerns, please contact CDCC's Corporate Operations department or direct email inquiries to cdcc-ops@tmx.com

Anne Fides
Vice President, Integrated Operations



Current report version

Firm:		Detailed Fut. Consolidated Activity Rpt.										RP-MT99	21:59:58 Page		
Acct:		Canadian Derivatives Clearing													
Currency: CANADIAN DOLLARS		Trade Date:													
Last	Open Position	Mkt O/C		Opp	Contract	Prv/Trd	Settlement	Gain/Loss/Premium		Trader/	Seq #				
Activity	Long	Short		Mbr		Price	Price	Debit	Credit	REC #	Time	Seq			
SXF	21DC17														
	16DEC21		23			1,261.100	1,261.100								
	Future Final Settlement					1,261.100	1,244.680			75532.00					
	AUTO-EX									75532.00*					

Revised report version

Firm:		Detailed Fut. Consolidated Activity Rpt.										RP-MT99	4 MAR 22	15:04:59 Page	
Acct:		Canadian Derivatives Clearing													
Currency: CANADIAN DOLLARS		Trade Date: 18 MAR 22													
Last	Open Position	Mkt O/C		Opp	Contract	Prv/Trd	Settlement	Gain/Loss/Premium		Trader/	Seq #				
Activity	Long	Short		Mbr		Price	Price	Debit	Credit	REC #	Time	Seq			
SXF	22MR18														
	17MAR22		12			1,200.000	1,195.000			12000.00					
	AUTO-EX									12000.00*					