



## NOTICE TO MEMBERS

No. 2009 – 055

May 13, 2009

### NEW MINI FUTURES CONTRACT

#### S&P/TSX COMPOSITE™ INDEX MINI FUTURES (SCF)

Canadian Derivatives Clearing Corporation (CDCC) hereby informs you that at the opening of trading on Friday, May 15, 2009, the following new index futures contract will be listed on Bourse de Montréal Inc.

#### S&P/TSX COMPOSITE™ INDEX MINI FUTURES (SCF)

Below are the margin interval and the inter-commodity spread for this new future contract:

<b>MARGIN INTERVAL</b>
<b>10.98%</b>

<b>FUTURES SYMBOL</b>	<b>CURRENT «INTER- COMMODITY» SPREAD CREDIT RATE</b>
<b>SCF - SXF</b>	<b>80 %</b>

#### Offer and sale of the SCF Contract in the United States

Please take note that for the time being the SCF contract cannot be offered and/or sold in the United States and until the Commodity Futures Trading Commission (CFTC) issues a supplemental no-action letter allowing such offer and/or sale. The Bourse has initiated the process in order to obtain such no-action letter and will inform market participants when it will receive CFTC authorization.

Members requiring additional information should contact the CDCC Operations Department.

Alain Miquelon  
Interim Executive Vice-President and Chief Clearing Officer

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**Canadian Derivatives Clearing Corporation**  
65 Queen Street West  
Suite 700  
Toronto, Ontario  
M5H 2M5  
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)