

NOTICE TO MEMBERS

No. 2019 - 001

January 2, 2019

List of Notice-to-Members - 2018

For your reference, please find attached a list of Canadian Derivatives Clearing Corporation Notice-To-Members issued in 2018.

Glenn Goucher President and Chief Clearing Officer

CANADIAN DERIVATIVES CLEARING CORPORATION

NOTICE TO MEMBERS

2018

INDEX

<u>Subject</u>	Notice-To-Members Number
List of Notice-To-Members	2018-001
Approved Depositories	2018-002
Fixed Income Clearing – Eligible Clearing Members and the associated	CUIDs 2018-003
Trading by U.S. Residents	2018-004
New Equity Option Class	2018-005
Fixed Income Securities Eligible for Trading	2018-006
Anticipated Contract Adjustment – Pure Industrial Real Estate Trust (AA Acquisition	AR.UN) – 2018-007
Final Contract Adjustment – BetaPro S&P 500 VIX Short-Term Futures Daily Bull ETF (HVU) – Reverse Unit Split	2X 2018-008
Criteria for Eligibility of Securities Underlying Options	2018-009
Directors and Officers of the Canadian Derivatives Clearing Corporation	n 2018-010
Re-Introduction of an ETF Option Class - BetaPro S&P 500 VIX Short-T Futures 2X Daily Bull ETF (HVU)	Ferm 2018-011
Additional Future Contracts on a Canadian Shares "Share Futures"	2018-012
Fixed Income Securities Eligible for Trading	2018-013
Anticipated Contract Adjustment – Avigilon Corporation (AVO) - Acquisi	tion 2018-014
Self Certification – Amendments to Section A-1A01 of Rule A-1A of the Derivatives Clearing Corporation – Minor Changes to the Eligibility Crite for Membership in the Corporation	
Request for Comments – Amendments to the Rules of the Canadian De Clearing Corporation to Expand Share Futures Contracts to Exchange Funds and Trust Units	
List of Fees (Effective as of March 1, 2018)	2018-017
Intra-Commodity (Inter-Month) Spread Charge "Share Futures"	2018-018

Fixed Income Securities Eligible for Trading	2018-019
Fixed Income Securities Eligible for Trading	2018-020
Fixed Income Securities Eligible for Trading	2018-021
Intra-Commodity (Inter-Month) Spread Charge "Share Futures"	2018-022
Additional Future Contracts on Canadian Shares "Share Futures"	2018-023
Fixed Income Securities Eligible for Trading	2018-024
Fixed Income Securities Eligible for Trading	2018-025
Final Contract Adjustment – Avigilon Corporation (AVO) - Acquisition	2018-026
Directors and Officers of the Canadian Derivatives Clearing Corporation	2018-027
Self-Certification – Omnibus Amendments to Rule A and D-6, the Operations, Risk and Default Manuals of the Canadian Derivatives Clearing Corporation Introducing the Limited Clearing Members Category and Establishing Additional Recovery Powers (Recovery Phase 2)	2018-028
Fixed Income Securities Eligible for Trading	2018-029
Updated Haircuts on Government Securities Deposited as Collateral	2018-030
Anticipated Contract Adjustment – Dollarama Inc. – Stock Split	2018-031
Additional Future Contracts on Canadian Shares "Share Futures"	2018-032
New Clearing Member – Healthcare of Ontario Pension Plan	2018-033
Fixed Income Securities Eligible for Trading	2018-034
Anticipated Delisting of Shares – BetaPro S&P 500 VIX Short-Term Futures™ 2X Daily Bull ETF (HVU) - Delisting	2018-035
Request for Comments – Amendments to the Risk Manual of the Canadian Derivatives Clearing Corporation Introducing an Amended Methodology to Compute Mismatched Settlement Risk	2018-036
Criteria for Eligibility of Securities Underlying Options	2018-037
Anticipated Contract Adjustment – Canadian Real Estate Investment Trust (REF.UN) - Acquisition	2018-038
Final Contract Adjustment – Student Transportation Inc. – Acquisition	2018-039
Directors and Officers of the Canadian Derivatives Clearing Corporation	2018-040
New Clearing Member – Casgrain & Company Limited	2018-041

Final Contract Adjustment – Canadian Real Estate Investment Trust (REF.UN) – Plan of Arrangement	2018-042
Fixed Income Securities Eligible for Trading	2018-043
Anticipated Contract Adjustment – Aurora Cannabis Inc (ACB) & MedRelief Corp (LEAF) – Plan of Arrangement	2018-044
New Equity Option Class	2018-045
Fixed Income Securities Eligible for Trading	2018-046
Erratum – New Equity Option Classes	2018-047
Directors and Officers of the Canadian Derivatives Clearing Corporation	2018-048
Final Contract Adjustment – New Flyer Industries Inc. (NFI) – Name and CUSIP Change	2018-049
Additional Future Contracts on Canadian Shares "Share Futures"	2018-050
Fixed Income Securities Eligible for Trading	2018-051
Fixed Income Securities Eligible for Trading	2018-052
Self-Certification – Amendments to the Rules of the Canadian Derivatives Clearing Corporation to Expand Share Futures Contracts to Exchange Traded Funds and Trust Units	2018-053
Final Contract Adjustment – Pure Industrial Real Estate Trust (AAR.UN) - Acquisition	2018-054
Final Contract Adjustment – Gluskin Sheff & Associates Inc. (GS) – Special Cash Dividend	2018-055
Anticipated Contract Adjustment – Aecon Group Inc. (ARE) – Acquisition (Follow-up)	2018-056
Self Certification – Amendments to Section A-9 and Section B-14 of the Rules, and Amendments to the Risk Manual of the Canadian Derivatives Clearing Corporation	2018-057
Final Contract Adjustment – Spartan Energy Corp. (SPE) – Plan of Arrangement	2018-058
Fixed Income Securities Eligible for Trading	2018-059
Final Contract Adjustment – DHX Media Ltd. (DHX) – Share Reclassification and CUSIP Change	2018-060
Final Contract Adjustment – Spartan Energy Corp. (SPE) – Plan of Arrangement (Follow-up)	2018-061
BetaPro S&P 500 VIX Short-Term Futures™ 2X Daily Bull ETF (HVU) - Delisting	2018-062
Final Contract Adjustment – S&P 500 VIX Short-Term Futures™ 2X Daily Bull ETF (HVU) - Delisting	2018-063

Final Contract Adjustment – S&P 500 VIX Short-Term Futures™ 2X Daily Bull ETF (HVU) – Delisting (Follow-up)	2018-064
Final Contract Adjustment – Dollarama Inc. (DOL) – Stock Split	2018-065
Final Contract Adjustment – S&P 500 VIX Short-Term Futures™ 2X Daily Bull ETF (HVU) – Delisting (Follow-up)	2018-066
Final Contract Adjustment – Dollarama Inc. (DOL) – Stock Split - Erratum	2018-067
Anticipated Contract Adjustment – Mitel Networks Corporation (MNW) – Plan of Arrangement	2013-068
Revised – Additional Future Contract on Canadian Shares "Share Future"	2018-069
Anticipated Contract Adjustment – Enbridge Income Fund Holdings Inc. (ENF) - Acquisition	2018-070
Anticipated Contract Adjustment – Raging River Exploration Inc. (RRX) – Plan of Arrangement	2018-071
Anticipated Contract Adjustment – Aurora Cannabis Inc. (ACB) – Spin-Off	2018-072
New Weekly Equity Options Classes	2018-073
Fixed Income Securities Eligible for Trading	2018-074
Intra-Commodity (Inter-Month) Spread Charge "Share Futures	2018-075
Updated Haircuts on Government Securities Deposited as Collateral	2018-076
Name Change from Credential Securities Inc. to Credential Qtrade Securities Inc.	2018-077
Anticipated Contract Adjustment – Klondex Mines Limited (KDX) - Acquisition	2018-078
Fixed Income Securities Eligible for Trading	2018-079
Self-Certification – Amendments to the Rules and Operations Manual of the Canadian Derivatives Clearing Corporation to Accommodate the extension of the Trading Hours at Bourse de Montreal Inc.	2018-080
Final Contract Adjustment – Valeant Pharmaceuticals International Inc. (VRX) CUSIP, Symbol and Name Change	2018-081
List of Fees (Effective as of August 1, 2018)	2013-082
Criteria for Eligibility of Securities Underlying Options	2018-083
Fixed Income Clearing – Eligible Clearing Members and the Associated CUIDs	2018-084
Trading by U.S. Residents	2018-085
Approved Depositories	2018-086

Final Contract Adjustment – Klondex Mines Limited (KDX) – Plan of Arrangement	2018-087
New Equity Option Classes	2018-088
Final Contract Adjustment – Klondex Mines Limited (KDX) – Plan of Arrangement – (Follow-up)	2018-089
Fixed Income Securities Eligible for Trading	2018-090
Final Contract Adjustment MedReleaf Corp. (Leaf) – Plan of Arrangement	2018-091
Fixed Income Securities Eligible for Trading	2018-092
Final Contract Adjustment – MedReleaf Corp. (LEAF) – Plan of Arrangement (Follow-up)	2018-093
Self-Certification – Amendments to the Operations Manual of the Canadian Derivatives Clearing Corporation to remove References to Certain Minimum Clearing Fees	2018-094
Anticipated Contract Adjustment – Enercare Inc. (ECI) – Plan of Arrangement	2018-095
Final Contract Adjustment – Stelco Holdings Inc. (STLC) – Special Cash Dividend	2018-096
No Contract Adjustment – Norbord Inc. (OSB) – Cash Dividend	2018-097
Fixed Income Securities Eligible for Trading	2018-098
Fixed Income Securities Eligible for Trading	2018-099
Directors and Officers of the Canadian Derivatives Clearing Corporation	2018-100
Fixed Income Securities Eligible for Trading	2018-101
Anticipated Contract Adjustment – Aurora Cannabis Inc. (ACB and FOA) – Spin-Off (Follow-up)	2018-102
Fixed Income Securities Eligible for Trading	2018-103
Final Contract Adjustment – Aurora Cannabis Inc. (ACB and FOA) – Spin-Off (Follow-up)	2018-104
Fixed Income Securities Eligible for Trading	2018-105
Final Contract Adjustment – Raging River Exploration Inc. (RRX) – Plan of Arrangement	2018-106
Directors and Officers of the Canadian Derivatives Clearing Corporation	2018-107
Fixed Income Securities Eligible for Trading	2018-108
Final Contract Adjustment – The Hydropothecary Corporation (HEXO) – Name and CUSIP Change	2018-109

Final Contract Adjustment – H&R Real Estate Investment Trust (HR.UN) –	
CUSIP Change	2018-110
Fixed Income Securities Eligible for Trading	2018-111
Anticipated Contract Adjustment – Loblaw Companies (L, FLL) – Spin-Off	2018-112
Final Contract Adjustment – Labrador Iron Ore Royalty Corporation (LIF) – Special Cash Dividend	2018-113
Anticipated Contract Adjustment – Enbridge Income Fund Holdings Inc. (ENF) – Acquisition (Follow-up)	2018-114
Final Contract Adjustment – Neptune Technologies & Bioresources Inc. (NEPT) – Name and CUSIP Change	2018-115
Fixed Income Securities Eligible for Trading	2018-116
Fixed Income Securities Eligible for Trading	2018-117
Self-Certification – Amendments to the Risk Manual of the Canadian Derivatives Clearing Corporation Introducing an Amended Methodology to Compute Mismatched Settlement Risk	2018-118
Fixed Income Securities Eligible for Trading	2018-119
Anticipated Contract Adjustment – Maxar Technologies Ltd. (MAXR) – Plan of Arrangement	2018-120
Final Contract Adjustment – Enercare Inc. (ECI) – Plan of Arrangement	2018-121
Anticipated Contract Adjustment – Thomson Reuters Corporation (TRI & FRT) – Plan of Arrangement	2018-122
Fixed Income Securities Eligible for Trading	2018-123
Criteria for Eligibility of Securities Underlying Options	2018-124
Updated Haircuts on Government Securities Deposited as Collateral	2018-125
Updated Haircuts on Government Securities Deposited as Collateral Fixed Income Securities Eligible for Trading	2018-125 2018-126
Fixed Income Securities Eligible for Trading	2018-126
Fixed Income Securities Eligible for Trading Fixed Income Securities Eligible for Trading	2018-126 2018-127
Fixed Income Securities Eligible for Trading Fixed Income Securities Eligible for Trading Clearing Member Withdrawal – Friedberg Mercantile Group Limited	2018-126 2018-127 2018-128

Final Contract Adjustment – Loblaw Companies Limited (L & FLL) – Spin-Off	
(Follow-up)	2018-132
New Clearing Member – Ontario Teachers' Pension Plan Board	2018-133
New Clearing Member – Caisse de depot et placement du Québec	2018-134
New Clearing Member – Canada Pension Plan Investment Board	2018-135
Bank Holiday – November 12, 2018	2018-136
Re-Introduction of an Option Class and Future Contracts – Loblaw Companies Ltd. (L)	2018-137
Final Contract Adjustment – Enbridge Income Fund Holdings Inc. (ENF) – Plan of Arrangement	2018-138
Request for Comments – Amendments to the Rules, Risk Manual and Operations Manual of the Canadian Derivatives Clearing Corporation for the Implementation of a New Risk System	2018-139
Final Contract Adjustment – Enbridge Income Fund Holdings Inc. (ENF) – Plan of Arrangement (Follow-Up)	2018-140
Fixed Income Securities Eligible for Trading	2018-141
Fixed Income Securities Eligible for Trading	2018-142
Anticipated Contract Adjustment – Tahoe Resources Inc. (THO) – Plan of Arrangement	2018-143
2018 – 2019 Holiday Schedule	2018-144
Fixed Income Securities Eligible for Trading	2018-145
Fixed Income Securities Eligible for Trading	2018-146
Fixed Income Securities Eligible for Trading	2018-147
Fixed Income Securities Eligible for Trading	2018-148
New Equity Option Classes	2018-149
Final Contract Adjustment – Thomson Reuters Corporation (TRI and FRT) – Plan of Arrangement	2018-150
Final Contract Adjustment – Thomson Reuters Corporation (TRI and FRT) – Plan of Arrangement (Follow-Up)	2018-151
Final Contract Adjustment – Resolute Forest Products Inc. (RFP) – Special Cash Dividend	2018-152
Re-Introduction of an Option Class and Future Contracts – Thomson Reuters Corporation (TRI)	2018-153
Final Contract Adjustment – Mitel Networks Corporation (MNW) – Plan of Arrangement	2018-154

Re-Introduction of an Option Class – Resolute Forest Products Inc. (RFP)	2018-155
Fixed Income Securities Eligible for Trading	2018-156
Fixed Income Securities Eligible for Trading	2018-157
Fixed Income Securities Eligible for Trading	2018-158
Final Contract Adjustment – Kinder Morgan Canada Limited (KML) – Special Cash Dividend	2018-159
Fixed Income Securities Eligible for Trading.	2018-160
Final Contract Adjustment – Labrador Iron Ore Royalty Corporation (LIF) – Special Cash Dividend	2018-161
Expiry Schedule	2018-162
Fixed Income Securities Eligible for Trading	2018-163
Final Contract Adjustment – Granite Real Estate Investment Trust (GRT) – Special Cash Dividend	2018-164
Fixed Income Securities Eligible for Trading	2018-165
Final Contract Adjustment – Eldorado Gold Corporation (ELD) – Reverse Split	2018-166
Restatement of Five-Year Government of Canada Bond Futures (CGF) Open Interest	2018-167
Restatement of Five-Year Government of Canada Bond Futures (CGF) Open Interest	2018-168