



NOTICE TO MEMBERS

No. 2020 - 075

June 9, 2020

NEW THREE-MONTH CORRA FUTURES

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) wish to inform that, at the opening of trading on **Friday June 12, 2020**, the new three-month CORRA futures will be listed:

Three-month CORRA futures – CRA

The following table is an indication of the months and symbol that will be available for trading on the new future contracts.

New classes		
Company name	Symbol	Months
Three-month CORRA Futures	CRA	June 2020 September 2020 December 2020 March 2021 June 2021 September 2021 December 2021 March 2022 June 2022 September 2022 December 2022 March 2023

Listed below are the margin intervals and the position limit for the new future.

Instrument Name	Future symbol	Position Limit
Three-month CORRA futures	CRA	10,000



Margin Interval	
CRA Tier 1	0.23%
CRA Tier 2	0.28%
CRA Tier 3	0.28%
CRA Tier 4	0.32%

Specifications of the new contracts on Three-Month CORRA Futures are available on the Bourse website at www.m-x.ca.

For further information, please contact Market Operations Department at 514 871-7877. Clearing Members may contact the CDCC's Corporate Operations department or direct email inquiries to cdcc-ops@tmx.com.

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