



NOTICE TO MEMBERS

No. 2015 - 091

July 29, 2015

OPTIONS & FUTURES CONTRACTS ON S&P/TSX COMPOSITE INDEX BANKS (INDUSTRY GROUP) AND S&P/TSX CAPPED UTILITIES INDEX

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) wish to inform that, at the opening of trading on **Friday July 31, 2015** the following options and futures contracts will be listed:

S&P/TSX Composite Index Banks (Industry Group) Futures – SXX
S&P/TSX Composite Index Banks (Industry Group) Options – SXJ
S&P/TSX Capped Utilities Index Futures – SXU
S&P/TSX Capped Utilities Index Options – SXV

Below are the margin intervals for these options and futures contracts:

SYMBOL	MARGIN INTERVAL	POSITION LIMIT
SXX	3.56%	20,000
SXJ	3.56%	40,000
SXU	5.88%	20,000
SXV	5.88%	40,000

Specifications for the new options and futures contracts SXX, SXJ, SXU and SXV are available on the Bourse's website at www.m-x.ca under «MX Products».

Bourse de Montréal Inc. – New Futures and Options Details:

The following tables are an indication of the months and symbols that will be available for trading on the Futures and months and strike prices that will be available for trading on the Options.

Canadian Derivatives Clearing Corporation	
The Exchange Tower	800 Victoria Square
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New Futures		
Company name	Symbol	Months
S&P/TSX Composite Index Banks (Industry Group) Futures	SXK	September December March June
S&P/TSX Capped Utilities Index Futures	SXU	September December March June

New Option Classes			
Company name	Symbol	Months	Strike Prices
S&P/TSX Composite Index Banks (Industry Group) Options	SXJ	August	\$2,480.00
		September	\$2,490.00
		October	\$2,500.00
		December	\$2,510.00
		March	\$2,520.00
S&P/TSX Capped Utilities Index Options	SXV	August	\$205.00
		September	\$210.00
		October	\$215.00
		December	\$220.00
		March	\$225.00

Strike prices are subject to change depending on the underlying value closing price on Thursday July 30, 2015.

For further information, please contact Louise Leclair, Trading Systems Analyst Market Operations, Bourse de Montréal Inc. at 514-871-3526. Clearing Members may contact the CDCC's Corporate Operations department.

Glenn Goucher
President and Chief Clearing Officer

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