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<input type="checkbox"/>	Trading – Equity and Index Derivatives	<input checked="" type="checkbox"/>	Technology
<input checked="" type="checkbox"/>	Back-office – Futures	<input checked="" type="checkbox"/>	Regulation

CIRCULAR
August 16, 2013

SELF-CERTIFICATION

**MODIFICATION TO THE OVERNIGHT INDEX SWAP FUTURES
CONTRACT (OIS) SPECIFICATIONS**

MINIMUM PRICE FLUCTUATION

The Rules and Policies Committee of Bourse de Montréal Inc. (the “**Bourse**”) has approved amendments to the specifications of the Overnight Index Swap Futures contract (OIS) in order to raise its minimum fluctuation price to 0.005, or C\$31.25 (one-half of 1/100 of one percent of C\$5,000,000 on a 45.625/365 day basis). Further amendments were also made to the OIS contract specifications in an effort to enhance consistency between the English and French versions. The Bourse wishes to advise approved participants that such amendments were self-certified in accordance with the self-certification process as established in the *Derivatives Act* (R.S.Q., chapter I-14.01).

The amended specifications of the OIS contract, as attached, will take effect on **August 19, 2013**. Please note that the contract specifications will also be available on the Bourse’s website (www.m-x.ca).

For additional information please contact Joanne Elkaim, Director, Fixed Income Derivatives, Financial Markets by telephone at (514) 871-7891 or by email at jelkaim@m-x.ca.

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