

	Trading – Interest Rate Derivatives		Back-office - Options
$\boxtimes$	Trading – Equity and Index Derivatives	$\boxtimes$	Technology
	Back-office – Futures	$\boxtimes$	Regulation

**CIRCULAR 091-15** 

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 – SXK 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	POSITION	
	INTERVAL	LIMIT	
SXK	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 SXK, SXJ, SXU and SXV are available on the Bourse's website at <a href="https://www.m-x.ca">www.m-x.ca</a> 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.

Circular no.: 091-2015 Page 2

New Futures						
Company name	Symbol	Months				
S&P/TSX Composite	SXK	September				
Index Banks (Industry		December				
Group) Futures		March				
		June				
S&P/TSX Capped Utilities	SXU	September				
Index Futures		December				
		March				
		June				

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

Claude Cyr Senior Vice-President, Financial Markets