



NOTICE TO MEMBERS

No. 2012 - 023

February 21, 2012

MARGIN PARAMETERS FOR FIXED INCOME SECURITIES

CDCC updates on a weekly basis its margin parameters:

- Margin intervals;
- Intra-Commodity (Inter-Month) spread charge;
- Inter-Commodity Spread Charge.

Updated parameters will be implemented with END OF DAY batch processing on February 20, 2012.

It should be noted that for this week, only the following security is eligible for trading:

ISIN	Bucket	Margin Interval applicable for the securities in this Bucket
CA135087ZT42	1-2 years	0.20%

If you have any questions or concerns, please contact CDCC's Member Services department or direct your e-mail inquiries to cdccops@cdcc.ca.

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