



NOTICE TO MEMBERS

No. 2012 - 038

March 8, 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 March 8, 2012 and published on the CDCC website under the following link:

http://www.cdcc.ca/miFiles_en.

It should be noted that as of Monday, March 12, only the following securities are eligible for trading:

ISIN	Bucket
CA135087ZT42	1-2 years
CA135087ZW70	1-2 years
CA1350Z7RE61	0.5-1 year
CA135087ZL16	3-5 years
CA135087YZ11	7-10 years
CA135087ZF48	3-5 years
CA135087YQ12	20-30 years

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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