



NOTICE TO MEMBERS

No. 2011 - 063

June 2, 2011

MARGIN PARAMETERS FOR THE MONTRÉAL EXCHANGE DERIVATIVES INSTRUMENTS AND OVER-THE- COUNTER DERIVATIVE INSTRUMENTS

Pursuant to Rule A-7, CDCC updates on a regular basis its margin parameters:

- margin intervals;
- margin rates for inter-month spread for all futures contracts;
- margin rates for consecutive and non-consecutive butterfly spreads for BAX futures contracts;
- margin relief for inter-commodities spread between CGB – CGZ, CGB – LGB, CGF – BAX, CGF – CGZ, CGF – CGB, CGB – BAX and SXF – SCF futures contracts;

Updated parameters will be implemented with END OF DAY batch processing on June 6, 2011.

For any further information, please contact the Risk Management Department at (514) 871-4949 ext. 505.

Glenn Goucher
President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

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Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	8.40%	8.10%
ABX	Barrick Gold Corporation	10.15%	7.73%
ACM.A	Astral Media Inc. Class A	4.27%	4.19%
AEM	Agnico-Eagle Mines Limited	9.02%	8.37%
AER	Groupe Aeroplan Inc.	5.67%	5.61%
AGF.B	AGF Management Limited Class B	6.07%	5.79%
AGI	Alamos Gold Inc.	11.92%	10.92%
AGU	Agrium Inc.	7.78%	8.56%
ALA	AltaGas Ltd.	4.55%	4.45%
ANV	Allied Nevada Gold Corp.	14.11%	13.39%
ARE	Aecon Group Inc.	7.80%	8.00%
ARX	ARC Energy	6.72%	8.61%
ARZ	Aurizon Mines Ltd.	11.94%	11.60%
ASR	Alacer Gold Corp.	14.22%	14.03%
ATA	ATS Automation Tooling Systems Inc.	9.30%	9.17%
ATD.B	Alimentation Couche-Tard Inc. Class B	6.63%	6.43%
ATH	Athabasca Oil Sands Corp.	9.83%	11.39%
ATP	Atlantic Power Corporation	5.03%	4.74%
AVL	Avalon Rare Metals Inc.	29.68%	23.84%
AVM	Anvil Mining Limited	14.49%	14.06%
AXR	Alexco Resource Corp.	19.25%	17.30%
AZC	Augusta Resource Corporation	16.68%	16.40%
BAM.A	Brookfield Asset Management Inc. Class A	5.75%	5.87%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.12%	0.11%
BBD.B	Bombardier Inc. Class B	10.25%	10.27%
BCB	Cott Corporation	8.92%	8.79%
BCE	BCE Inc.	3.72%	3.74%
BIN	IESI-BFC Ltd.	6.86%	6.17%
BIR	Birchcliff Energy Ltd.	7.41%	7.24%
BKX	BNK Petroleum Inc.	18.97%	19.56%
BMO	Bank of Montreal	5.03%	4.80%
BNK	Bankers Petroleum Ltd.	12.12%	11.58%
BNP	Bonavista Energy Corporation	5.91%	5.56%
BNS	Bank of Nova Scotia (The)	4.53%	4.34%
BPO1	Brookfield Office Properties Inc. (adjusted)	6.06%	5.82%
BTE	Baytex Energy Corp.	5.98%	11.27%
BWR	Breakwater Resources Ltd.	15.78%	23.49%
BXE	Bellatrix Exploration Ltd.	10.35%	10.17%
CAE	CAE Inc.	5.81%	5.59%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.33%	5.30%
CAS	Cascades Inc.	9.64%	9.65%
CCA	Cogeco Cable Inc.	4.65%	4.90%
CCO	Cameco Corporation	10.82%	11.48%
CDH	Corridor Resources Inc.	15.92%	16.97%
CDM	Coeur d'Alene Mines Corporation	15.34%	13.71%
CFP	Canfor Corporation	13.03%	10.71%
CG	Centerra Gold Inc.	12.18%	11.87%
CGB	Ten-year Government of Canada Bond Futures	1.62%	1.56%
CGF	Five-year Government of Canada Bond Futures	1.16%	1.12%
CGG	China Gold International Resources Corp. Ltd.	16.80%	14.68%
CGL	Claymore Gold Bullion ETF	4.02%	4.85%
CGZ	Two-year Government of Canada Bond Futures	0.60%	0.57%
CHR.B	Chorus Aviation Inc.	7.73%	7.07%
CIX	CI Financial Corp.	5.11%	4.69%
CJR.B	Corus Entertainment Inc. Class B	5.85%	5.31%
CLC	CML HealthCare Inc.	5.73%	8.02%
CLM1	Consolidated Thompson Iron Mines Limited (adjusted)	13.55%	11.41%
CLS	Celestica Inc.	7.81%	7.45%
CLT	Celtic Exploration Ltd.	11.49%	11.29%
CM	Canadian Imperial Bank of Commerce	5.04%	4.95%
CNL	Continental Gold Limited	15.91%	15.19%
CNQ	Canadian Natural Resources Limited	8.10%	7.90%
CNR	Canadian National Railway Company	4.91%	4.62%
COM	Cardiome Pharma Corp.	26.87%	17.75%
COS	Canadian Oil Sands Limited	8.94%	8.50%
COW	Claymore Global Agriculture	4.49%	4.41%
CP	Canadian Pacific Railway Limited	5.40%	4.93%
CPG	Crescent Point Energy Corp.	5.00%	7.46%
CPX	Capital Power Corporation	3.80%	3.93%
CR	Crew Energy Inc.	8.65%	10.86%
CS	Capstone Mining Corp.	14.05%	14.12%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	6.93%	6.62%
CSI	Colossus Minerals Inc.	10.92%	10.69%
CTC.A	Canadian Tire Corporation, Limited Class A	5.77%	5.45%
CU	Canadian Utilities Limited	4.43%	5.01%
CUM	Copper Mountain Mining Corporation	15.12%	14.62%
CVE	Cenovus Energy Inc.	7.34%	7.18%
CWB	Canadian Western Bank	6.10%	5.85%
CWT.UN	Calloway Real Estate Investment Trust	4.62%	4.38%
DAY	Daylight Energy Ltd.	7.27%	7.19%
DC.A	Dundee Corporation	8.10%	7.68%

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DGC	Detour Gold Corporation	12.53%	12.34%
DOL	Dollarama Inc.	4.80%	4.17%
DPM	Dundee Precious Metals Inc.	12.62%	12.34%
DWI	DragonWave Inc.	16.59%	15.19%
ECA	EnCana Corporation	6.37%	6.29%
EDR	Endeavour Silver Corp.	20.45%	22.26%
EGU	European Goldfields Limited	20.31%	19.09%
ELD	Eldorado Gold Corporation	10.21%	9.81%
EMA	Emera Inc.	4.53%	4.34%
ENB	Enbridge Inc.	3.75%	3.70%
EQN	Equinox Minerals Limited	32.55%	18.95%
ERF	Enerplus Corporation	5.72%	6.23%
ESI	Ensign Energy Services Inc.	8.11%	8.69%
EXE.UN	Extencicare Real Estate Investment Trust	10.58%	8.04%
EXE.UN	Extencicare Real Estate Investment Trust (Converge)	17.99%	14.07%
FCR	First Capital Realty Inc.	4.27%	4.23%
FEL	Fairborne Energy Ltd.	9.99%	9.62%
FM	First Quantum Minerals Ltd.	14.42%	13.58%
FNV	Franco-Nevada Corporation	6.66%	6.28%
FR	First Majestic Silver Corp.	25.51%	20.74%
FRC	Canyon Services Group Inc.	9.86%	9.78%
FRG1	Fronteer Gold Inc. (adjusted)	19.27%	18.33%
FTS	Fortis Inc.	4.64%	4.18%
FTT	Finning International Inc.	6.83%	9.21%
FVI	Fortuna Silver Mines Inc.	24.34%	19.20%
G	Goldcorp Inc.	7.52%	7.61%
G	Goldcorp Inc. (Converge)	12.28%	12.42%
GAM	Gammon Gold Inc.	11.90%	11.81%
GAS	Claymore Natural Gas Commodity ETF	9.90%	11.46%
GBU	Gabriel Resources Ltd.	13.07%	12.79%
GC	Great Canadian Gaming Corporation	6.60%	6.30%
GCE	Grande Cache Coal Corporation	17.69%	16.60%
GIB.A	CGI Group Inc. Class A	7.00%	6.15%
GIL	Gildan Activewear Inc.	8.19%	6.79%
GMP	GMP Capital Inc.	8.99%	8.86%
GO	Galleon Energy Inc.	10.25%	12.04%
GSC	Golden Star Resources Ltd.	13.43%	13.03%
GSL	Greystar Resources Ltd.	23.64%	20.15%
GTE	Gran Tierra Energy Inc.	10.43%	9.47%
GUY	Guyana Goldfields Inc.	12.65%	12.56%
GW	Garda World Security Corporation	10.68%	9.25%

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GWO	Great-West Lifeco Inc.	4.63%	4.47%
HBM	HudBay Minerals Inc.	10.54%	10.13%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	10.44%	11.83%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	10.38%	11.36%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	7.61%	7.24%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	7.63%	7.29%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	13.30%	12.77%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	13.86%	12.94%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.40%	3.37%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	19.71%	20.61%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	19.77%	20.48%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	15.53%	24.58%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	15.41%	24.25%
HR.UN	H&R Real Estate Investment Trust	5.28%	5.21%
HSE	Husky Energy Inc.	5.61%	5.27%
HW	Harry Winston Diamond Corporation	12.19%	12.37%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	6.86%	6.88%
HXT	Horizons S&P/TSX 60 Index ETF	2.96%	3.45%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	6.81%	6.91%
IAG	Industrial Alliance Insurance and Financial Services Inc.	5.40%	5.17%
IFC	Intact Financial Corporation	5.06%	5.13%
IGM	IGM Financial Inc.	4.21%	4.06%
IMG	IAMGOLD Corporation	12.33%	11.57%
IMN	Inmet Mining Corporation	10.95%	10.64%
IMO	Imperial Oil Limited	6.79%	6.57%
IMX	IMAX Corp.	12.35%	12.12%
ITH	International Tower Hill Mines Ltd.	13.01%	12.60%
IVN	Ivanhoe Mines Ltd.	11.92%	11.96%
JAG	Jaguar Mining Inc.	13.92%	24.33%
JE	Just Energy Group Inc.	5.32%	5.21%
K	Kinross Gold Corporation	8.60%	10.22%
K1	Red Back Mining Inc. (adjusted)	9.57%	10.26%
KGI	Kirkland Lake Gold Inc.	11.62%	11.51%
KGN	Keegan Resources Inc	10.79%	13.00%
L	Loblaw Companies Limited	4.51%	5.13%
LEG	Legacy Oil and Gas Inc.	9.63%	9.40%
LGB	30-Year Government of Canada Bond Futures	2.22%	2.17%
LLL	lululemon athletica inc.	12.67%	11.71%
LSG	Lake Shore Gold Corp.	11.25%	12.18%
LUN	Lundin Mining Corporation	14.40%	17.31%
MAG	MAG Silver Corp.	18.25%	13.40%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
MBT	Manitoba Telecom Services Inc.	4.86%	5.07%
MCX	Futures Contracts on Canada Carbon Dioxide Equivalent (CO ₂ e) Units	99.99%	99.99%
MDI	Major Drilling Group International Inc.	10.81%	12.03%
MEG	MEG Energy Corp.	7.71%	6.67%
MFC	Manulife Financial Corporation	9.04%	9.09%
MFL	Minefinders Corporation Ltd.	11.69%	12.70%
MG	Magna International Inc. Class A	9.93%	9.07%
MGO	Migao Corporation	7.50%	7.46%
MIC	Genworth MI Canada Inc.	5.30%	4.99%
ML	Mercator Minerals Ltd.	17.31%	15.98%
MRU.A	Metro Inc. Class A	4.76%	4.55%
MTL	Mullen Group Ltd.	8.05%	6.89%
MX	Methanex Corporation	7.99%	7.42%
NA	National Bank of Canada	4.59%	4.39%
NAE	NAL Energy Corporation	7.10%	7.09%
NDM	Northern Dynasty Minerals Ltd.	15.86%	15.52%
NDN	Nordion Inc.	8.34%	7.37%
NEM	Neo Material Technologies Inc.	12.88%	17.21%
NG	NovaGold Resources Inc.	13.65%	13.45%
NGD	New Gold Inc.	12.55%	12.43%
NGL	Angle Energy Inc.	8.64%	9.98%
NKO	Niko Resources Ltd.	9.42%	10.07%
NSU	Nevsun Resources Ltd.	13.86%	19.71%
NVA	NuVista Energy Ltd.	8.10%	7.75%
NXY	Nexen Inc.	9.60%	9.59%
OCX	Onex Corporation	5.88%	5.77%
ONX	30-Day Overnight Repo Rate Futures	0.13%	0.13%
ORA	Aura Minerals Inc.	23.20%	15.50%
OSK	Osisko Mining Corporation	10.07%	10.10%
OTC	Open Text Corporation	8.84%	8.38%
PAA	Pan American Silver Corp.	16.26%	12.64%
PBG	Petrobank Energy and Resources Ltd.	8.63%	11.41%
PBN	PetroBakken Energy Ltd.	8.14%	9.27%
PD	Precision Drilling Corp.	11.14%	9.64%
PDL	North American Palladium Ltd.	14.16%	30.01%
PDN	Paladin Resources Ltd.	15.26%	15.58%
PEY	Peyto Exploration & Development Corp.	6.75%	6.47%
PG	Premier Gold Mines Limited	13.29%	12.93%
PGF	Pengrowth Corporation	5.89%	6.20%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	5.40%	5.11%
PMG	Petrominerales Ltd.	11.39%	11.62%

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PMT	Perpetual Energy Inc.	6.59%	12.57%
PMZ.UN	Primaris Retail Real Estate Investment Trust	5.01%	4.75%
POT	Potash Corporation of Saskatchewan Inc.	10.12%	10.22%
POU	Paramount Resources Ltd.	7.92%	8.03%
POW	Power Corporation of Canada	4.94%	4.76%
PPL	Pembina Pipeline Corporation	4.76%	4.74%
PRE	Pacific Rubiales Energy Corp.	10.58%	10.08%
PRQ	Progress Energy Resources Corp.	9.22%	8.35%
PVE	Provident Energy Ltd.	6.61%	6.28%
PVG	Pretium Resources Inc.	17.35%	17.40%
PWF	Power Financial Corporation	4.31%	4.21%
PWT	Penn West Petroleum Ltd.	6.23%	9.49%
PXX	Black Pearl Resources Inc.	11.77%	11.29%
QEC	Questerre Energy Corporation	21.45%	19.47%
QLT	QLT Inc.	10.96%	9.86%
QUX	Quadra FNX Mining Ltd.	14.37%	13.62%
RBA	Ritchie Bros.	7.24%	7.76%
RCL.B	Rogers Communications Inc. Class B	5.06%	4.99%
REI.UN	RioCan Real Estate Investment Trust	4.73%	4.62%
RGL	Royal Gold Inc.	7.55%	7.13%
RIM	Research In Motion Limited	15.82%	11.30%
RMX	Rubicon Minerals Corporation	16.19%	16.14%
RON	Rona Inc.	5.61%	8.08%
RUS	Russel Metals Inc.	6.73%	6.53%
RVX	Resverlogix Corp.	28.14%	27.32%
RY	Royal Bank of Canada	5.06%	4.92%
S	Sherritt International Corporation	8.61%	12.12%
SAP	Saputo Inc.	6.15%	5.27%
SBB	Sabina Gold & Silver Corp.	16.14%	15.39%
SC	Shoppers Drug Mart Corporation	5.49%	5.62%
SCF	S&P/TSX Composite Index Mini Futures	3.47%	3.40%
SCP	Sprott Resource Corp.	8.47%	8.29%
SEA	Seabridge Gold Inc.	12.09%	11.54%
SGQ	SouthGobi Resources Ltd.	13.15%	12.81%
SJR.B	Shaw Communications Inc. Class B	5.48%	4.29%
SLF	Sun Life Financial	6.01%	5.85%
SLW	Silver Wheaton Corp.	13.84%	13.44%
SMA	SMART Technologies Inc.	15.62%	27.13%
SMF	SEMAFO INC.	18.35%	14.82%
SNC	SNC-Lavalin Group Inc.	5.78%	5.59%
SOY	SunOpta, Inc.	11.88%	11.25%

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SPB	Superior Plus Corp.	6.21%	5.86%
SSO	Silver Standard Resources Inc.	11.09%	14.30%
SU	Suncor Energy Inc.	7.91%	9.17%
SVM	Silvercorp Metals Inc.	14.04%	14.55%
SVY	Savanna Energy Services Corp.	10.91%	10.42%
SW	Sierra Wireless, Inc.	15.32%	14.20%
SXA	S&P/TSX Global Gold Index Futures	6.98%	6.61%
SXB	S&P/TSX Capped Financials Index Futures	3.83%	3.65%
SXC	SXC Health Solutions Corp.	9.18%	9.73%
SXF	S&P/TSX Composite Index Futures	3.68%	3.60%
SXH	S&P/TSX Capped Information Technology Index Futures	4.83%	4.67%
SXM	S&P/TSX 60 Index Mini Futures	3.68%	3.60%
SXO	S&P/TSX Index Options	3.46%	3.57%
SXY	S&P/TSX Capped Energy Index Futures	5.26%	5.81%
T	TELUS Corporation	4.34%	4.27%
TA	TransAlta Corporation	4.18%	3.99%
TCK.B	Teck Resources Limited Class B	11.84%	11.11%
TCLA	Transcontinental Inc.	6.98%	6.73%
TCM	Thompson Creek Metals Company Inc.	11.53%	11.10%
TCW	Trican Well Services Ltd.	9.25%	10.22%
TD	The Toronto-Dominion Bank	4.68%	4.51%
TDG	Trinidad Drilling Ltd.	10.16%	10.44%
TET	Trilogy Energy Corp.	13.68%	16.12%
TFI	TransForce Inc.	9.95%	8.36%
TGL	TransGlobe Energy Corporation	12.28%	14.95%
TH	Theratechnologies Inc.	25.96%	26.08%
THI	Tim Hortons Inc.	4.47%	5.83%
TIH	Toromont Industries Ltd.	6.09%	6.70%
TKO	Taseko Mines Limited	15.63%	15.32%
TLM	Talisman Energy Inc.	7.07%	8.25%
TMB	Tembec Inc.	20.01%	19.04%
TNX	Tanzanian Royalty Exploration Corporation	10.03%	10.35%
TRE	Sino-Forest Corporation	9.36%	14.73%
TRI	Thomson Reuters Corporation	4.08%	3.75%
TRP	TransCanada Corporation	3.54%	3.30%
U	Uranium Participation Corporation	11.88%	12.28%
UFS	Domtar Corporation	10.88%	10.06%
USX	Options on the US Dollar	2.86%	2.54%
UUU	Uranium One Inc.	20.40%	20.28%
UUU1	Uranium One Inc. (adjusted)	16.78%	16.74%
VEN1	Ventana Gold Corp.(adjusted)	14.87%	14.49%
VET	Vermilion Energy Inc.	5.83%	5.68%

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VRO	Vero Energy Inc.	10.07%	8.41%
VRX	Valeant Pharmaceuticals International Inc.	12.68%	10.99%
VT	Viterra Inc.	7.90%	8.09%
WIN	Wi-Lan Inc.	14.35%	17.38%
WJA	WestJet Airlines Ltd.	8.19%	8.37%
WN	George Weston Limited	5.33%	5.28%
WPT	Westport Innovations Inc.	19.83%	14.54%
WTN1	Western Coal Corp. (adjusted)	18.75%	17.83%
X	TMX Group Inc.	5.27%	6.74%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.31%	1.20%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	6.78%	6.49%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	7.15%	7.44%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	3.83%	3.65%
XG	Extorre Gold Mines Limited	23.38%	17.98%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	6.78%	6.49%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	3.39%	3.31%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	5.34%	4.73%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.49%	4.36%
XIU	iShares CDN S&P/TSX 60 Index Fund	3.46%	3.41%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	5.64%	5.89%
XRC	Exeter Resources	12.37%	11.96%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	3.32%	3.12%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.75%	0.71%
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.71%	4.33%
YLO	Yellow Media Inc.	6.74%	11.91%
YRI	Yamana Gold Inc.	8.59%	7.98%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	3.39%	3.77%

Canadian Derivatives Clearing Corporation

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www.cdcc.ca

Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$125	\$128
CGB	\$200	\$200
CGF	\$200	\$200
CGZ	\$200	\$200
LGB	\$200	\$200
ONX	\$132	\$132
SCF	\$200	\$200
SXA	\$100	\$100
SXB	\$100	\$100
SXF	\$350	\$350
SXH	\$100	\$100
SXM	N/A	\$100
SXY	\$100	\$100
MCX	\$100	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$83	\$80

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$168	\$167

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Margin relief for « inter-commodities » spread transactions

Futures Symbol	CURRENT «Inter-commodities» Spread Credit Rate	UPDATED «Inter-commodities» Spread Credit Rate
CGB – CGZ	55%	55%
CGB – LGB	60%	60%
CGB – BAX	40%	40%
CGF – BAX	50%	50%
CGF – CGZ	35%	35%
CGF – CGB	30%	30%
SXF – SCF	80%	80%
SXF – SXM	100%	100%
SXM – SCF	80%	80%

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