



NOTICE TO MEMBERS

No. 2011 - 079

August 3, 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 August 5, 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.	8.92%	7.71%
ABX	Barrick Gold Corporation	7.07%	6.87%
ACM.A	Astral Media Inc. Class A	4.05%	3.72%
AEM	Agnico-Eagle Mines Limited	9.89%	9.24%
AER	Groupe Aeroplan Inc.	5.24%	5.22%
AGF.B	AGF Management Limited Class B	5.51%	5.36%
AGI	Alamos Gold Inc.	10.98%	11.36%
AGU	Agrium Inc.	8.48%	7.43%
ALA	AltaGas Ltd.	4.40%	4.27%
ANV	Allied Nevada Gold Corp.	14.31%	12.81%
AQN	Algonquin Power & Utilities Corp.	6.07%	5.80%
ARE	Aecon Group Inc.	11.92%	7.80%
ARX	ARC Energy	7.44%	7.10%
ARZ	Aurizon Mines Ltd.	11.58%	11.74%
ASR	Alacer Gold Corp.	13.07%	12.43%
ATA	ATS Automation Tooling Systems Inc.	8.99%	8.77%
ATD.B	Alimentation Couche-Tard Inc. Class B	6.80%	7.49%
ATH	Athabasca Oil Sands Corp.	9.92%	8.94%
ATP	Atlantic Power Corporation	4.39%	4.31%
AUQ	AuRico Gold Inc.	11.28%	12.34%
AVL	Avalon Rare Metals Inc.	23.57%	23.26%
AVM	Anvil Mining Limited	13.00%	12.82%
AXR	Alexco Resource Corp.	17.28%	17.31%
AZC	Augusta Resource Corporation	16.26%	15.03%
BAM.A	Brookfield Asset Management Inc. Class A	5.05%	4.86%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.10%	0.09%
BBD.B	Bombardier Inc. Class B	10.61%	10.01%
BCB	Cott Corporation	8.47%	7.85%
BCE	BCE Inc.	3.54%	3.41%
BIN	IESI-BFC Ltd.	5.73%	5.39%
BIR	Birchcliff Energy Ltd.	7.61%	6.66%
BKX	BNK Petroleum Inc.	16.56%	16.68%
BMO	Bank of Montreal	4.55%	4.34%
BNK	Bankers Petroleum Ltd.	12.17%	17.58%
BNP	Bonavista Energy Corporation	8.33%	6.14%
BNS	Bank of Nova Scotia (The)	4.07%	3.90%
BPO	Brookfield Office Properties Inc.	5.94%	5.19%
BRD	Brigus Gold Corp. (Converge)	23.32%	21.13%
BTE	Baytex Energy Corp.	8.58%	7.91%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
BWR	Breakwater Resources Ltd.	41.49%	22.79%
BXE	Bellatrix Exploration Ltd.	9.46%	9.78%
CAE	CAE Inc.	6.61%	5.49%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.34%	5.24%
CAS	Cascades Inc.	9.14%	7.79%
CCA	Cogeco Cable Inc.	6.57%	5.67%
CCO	Cameco Corporation	11.36%	9.30%
CDH	Corridor Resources Inc.	18.22%	18.60%
CDM	Coeur d'Alene Mines Corporation	12.85%	12.23%
CFP	Canfor Corporation	11.12%	17.34%
CG	Centerra Gold Inc.	11.79%	11.47%
CGB	Ten-year Government of Canada Bond Futures	1.74%	1.56%
CGF	Five-year Government of Canada Bond Futures	1.10%	1.04%
CGG	China Gold International Resources Corp. Ltd.	22.39%	14.42%
CGL	Claymore Gold Bullion ETF	3.93%	3.77%
CGZ	Two-year Government of Canada Bond Futures	0.55%	0.52%
CHR.B	Chorus Aviation Inc.	6.84%	6.56%
CIX	CI Financial Corp.	5.61%	4.57%
CJR.B	Corus Entertainment Inc. Class B	5.27%	6.14%
CLC	CML HealthCare Inc.	7.07%	5.73%
CLM1	Consolidated Thompson Iron Mines Limited (adjusted)	10.83%	10.32%
CLS	Celestica Inc.	11.57%	12.99%
CLT	Celtic Exploration Ltd.	10.61%	10.34%
CM	Canadian Imperial Bank of Commerce	4.65%	4.30%
CNL	Continental Gold Limited	14.34%	14.13%
CNQ	Canadian Natural Resources Limited	7.75%	7.26%
CNR	Canadian National Railway Company	4.48%	5.38%
COM	Cardiome Pharma Corp.	17.33%	30.27%
COS	Canadian Oil Sands Limited	8.08%	8.35%
COW	Claymore Global Agriculture	5.31%	4.36%
CP	Canadian Pacific Railway Limited	4.66%	6.15%
CPG	Crescent Point Energy Corp.	6.92%	6.31%
CPX	Capital Power Corporation	5.54%	3.63%
CR	Crew Energy Inc.	9.16%	9.13%
CS	Capstone Mining Corp.	20.13%	14.13%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	9.43%	6.43%
CSI	Colossus Minerals Inc.	10.56%	9.70%
CTC.A	Canadian Tire Corporation, Limited Class A	5.55%	5.22%
CU	Canadian Utilities Limited	4.29%	4.58%
CUM	Copper Mountain Mining Corporation	14.84%	13.73%
CVE	Cenovus Energy Inc.	7.56%	6.94%
CWB	Canadian Western Bank	5.40%	5.06%

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CWT.UN	Calloway Real Estate Investment Trust	4.78%	4.16%
DAY	Daylight Energy Ltd.	7.88%	9.79%
DC.A	Dundee Corporation	7.35%	7.11%
DGC	Detour Gold Corporation	13.54%	11.73%
DOL	Dollarama Inc.	4.65%	3.88%
DPM	Dundee Precious Metals Inc.	11.94%	11.79%
DWI	DragonWave Inc.	17.69%	17.13%
ECA	EnCana Corporation	5.98%	5.77%
EDR	Endeavour Silver Corp.	20.62%	18.86%
EGU	European Goldfields Limited	20.17%	23.01%
ELD	Eldorado Gold Corporation	9.41%	11.73%
EMA	Emera Inc.	4.21%	4.17%
ENB	Enbridge Inc.	4.14%	3.75%
EQN1	Equinox Minerals Limited (adjusted)	17.74%	15.94%
ERF	Enerplus Corporation	5.56%	5.27%
ESI	Ensign Energy Services Inc.	9.55%	7.90%
EXE.UN	Extencicare Real Estate Investment Trust	10.58%	8.55%
EXE.UN	Extencicare Real Estate Investment Trust (Converge)	17.87%	14.76%
FCR	First Capital Realty Inc.	4.51%	3.97%
FEL	Fairborne Energy Ltd.	8.95%	8.85%
FM	First Quantum Minerals Ltd.	12.78%	12.27%
FNV	Franco-Nevada Corporation	5.98%	5.97%
FR	First Majestic Silver Corp.	20.67%	19.61%
FRC	Canyon Services Group Inc.	11.47%	11.18%
FRG1	Fronteer Gold Inc. (adjusted)	14.75%	14.26%
FTS	Fortis Inc.	4.47%	4.19%
FTT	Finning International Inc.	7.07%	6.81%
FVI	Fortuna Silver Mines Inc.	19.63%	17.22%
G	Goldcorp Inc.	7.45%	9.03%
G	Goldcorp Inc. (Converge)	12.17%	14.91%
GAS	Claymore Natural Gas Commodity ETF	9.77%	9.24%
GBU	Gabriel Resources Ltd.	12.28%	13.21%
GC	Great Canadian Gaming Corporation	5.96%	5.79%
GCE	Grande Cache Coal Corporation	14.96%	14.01%
GIB.A	CGI Group Inc. Class A	6.12%	6.73%
GIL	Gildan Activewear Inc.	7.55%	9.24%
GMP	GMP Capital Inc.	8.66%	8.61%
GO	Galleon Energy Inc.	10.97%	13.06%
GSC	Golden Star Resources Ltd.	12.81%	19.47%
GSL	Greystar Resources Ltd.	20.60%	16.52%
GTE	Gran Tierra Energy Inc.	9.63%	9.76%
GUY	Guyana Goldfields Inc.	15.21%	11.67%

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GW	Garda World Security Corporation	8.06%	8.31%
GWO	Great-West Lifeco Inc.	4.37%	5.17%
HBM	HudBay Minerals Inc.	10.62%	8.80%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	11.25%	10.33%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	11.14%	10.18%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	6.98%	6.75%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	7.01%	6.75%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	12.09%	12.01%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	12.13%	12.09%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.49%	3.35%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	18.76%	18.05%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	18.76%	18.04%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	17.10%	16.33%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	17.02%	16.31%
HR.UN	H&R Real Estate Investment Trust	5.78%	4.65%
HSE	Husky Energy Inc.	8.09%	5.80%
HW	Harry Winston Diamond Corporation	12.15%	12.15%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	6.97%	6.72%
HXT	Horizons S&P/TSX 60 Index ETF	3.57%	3.28%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	7.01%	6.64%
IAG	Industrial Alliance Insurance and Financial Services Inc.	5.14%	5.06%
IFC	Intact Financial Corporation	6.10%	6.03%
IGM	IGM Financial Inc.	3.77%	3.54%
IMG	IAMGOLD Corporation	11.02%	10.60%
IMN	Inmet Mining Corporation	9.88%	9.42%
IMO	Imperial Oil Limited	6.01%	5.65%
IMX	IMAX Corp.	11.99%	22.09%
ITH	International Tower Hill Mines Ltd.	15.90%	12.62%
IVN	Ivanhoe Mines Ltd.	11.51%	10.36%
JAG	Jaguar Mining Inc.	15.40%	15.66%
JE	Just Energy Group Inc.	5.93%	4.80%
K	Kinross Gold Corporation	8.47%	8.41%
K1	Red Back Mining Inc. (adjusted)	8.78%	8.65%
KGI	Kirkland Lake Gold Inc.	11.32%	10.85%
KGN	Keegan Resources Inc	11.09%	10.06%
L	Loblaw Companies Limited	4.38%	4.19%
LEG	Legacy Oil and Gas Inc.	10.18%	10.53%
LGB	30-Year Government of Canada Bond Futures	2.99%	2.24%
LLL	lululemon athletica inc.	11.89%	11.51%
LSG	Lake Shore Gold Corp.	11.38%	34.90%
LUN	Lundin Mining Corporation	15.16%	13.43%
MAG	MAG Silver Corp.	17.30%	14.13%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
MBT	Manitoba Telecom Services Inc.	4.87%	4.72%
MDI	Major Drilling Group International Inc.	14.39%	11.38%
MEG	MEG Energy Corp.	9.12%	6.80%
MFC	Manulife Financial Corporation	8.91%	8.86%
MFL	Minefinders Corporation Ltd.	12.59%	10.93%
MG	Magna International Inc. Class A	8.80%	8.52%
MGO	Migao Corporation	20.18%	15.09%
MIC	Genworth MI Canada Inc.	4.30%	5.77%
ML	Mercator Minerals Ltd.	21.03%	15.52%
MRU.A	Metro Inc. Class A	3.99%	3.81%
MTL	Mullen Group Ltd.	6.65%	6.57%
MX	Methanex Corporation	8.14%	6.99%
NA	National Bank of Canada	4.37%	4.42%
NAE	NAL Energy Corporation	6.40%	6.28%
NDM	Northern Dynasty Minerals Ltd.	17.25%	14.60%
NDN	Nordion Inc.	7.18%	6.99%
NEM	Neo Material Technologies Inc.	15.10%	13.89%
NG	NovaGold Resources Inc.	13.29%	14.05%
NGD	New Gold Inc.	11.96%	11.35%
NGL	Angle Energy Inc.	8.80%	8.47%
NKO	Niko Resources Ltd.	8.96%	9.37%
NSU	Nevsun Resources Ltd.	14.81%	14.07%
NVA	NuVista Energy Ltd.	7.02%	9.85%
NXY	Nexen Inc.	9.34%	8.83%
OCX	Onex Corporation	5.53%	5.41%
ONX	30-Day Overnight Repo Rate Futures	0.12%	0.12%
ORA	Aura Minerals Inc.	16.43%	15.27%
OSK	Osisko Mining Corporation	9.63%	9.29%
OTC	Open Text Corporation	8.42%	8.43%
PAA	Pan American Silver Corp.	11.58%	11.14%
PBG	Petrobank Energy and Resources Ltd.	9.07%	17.11%
PBN	PetroBakken Energy Ltd.	7.81%	17.31%
PD	Precision Drilling Corp.	10.00%	10.51%
PDL	North American Palladium Ltd.	18.64%	24.81%
PDN	Paladin Resources Ltd.	15.96%	14.63%
PEY	Peyto Exploration & Development Corp.	6.22%	6.06%
PG	Premier Gold Mines Limited	14.47%	13.19%
PGF	Pengrowth Corporation	6.23%	5.93%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	5.67%	5.22%
PMG	Petrominerales Ltd.	10.09%	11.39%
PMT	Perpetual Energy Inc.	9.17%	9.52%
PMZ.UN	Primaris Retail Real Estate Investment Trust	4.29%	4.16%

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POT	Potash Corporation of Saskatchewan Inc.	10.21%	10.01%
POU	Paramount Resources Ltd.	7.43%	7.49%
POW	Power Corporation of Canada	4.79%	4.23%
PPL	Pembina Pipeline Corporation	4.96%	4.60%
PRE	Pacific Rubiales Energy Corp.	9.87%	10.95%
PRQ	Progress Energy Resources Corp.	8.16%	7.84%
PVE	Provident Energy Ltd.	8.57%	5.86%
PVG	Pretium Resources Inc.	15.77%	15.14%
PWF	Power Financial Corporation	4.39%	4.40%
PWT	Penn West Petroleum Ltd.	6.72%	6.39%
PXX	Black Pearl Resources Inc.	13.31%	11.18%
QLT	QLT Inc.	10.79%	9.37%
QUX	Quadra FNX Mining Ltd.	12.50%	11.95%
RBA	Ritchie Bros.	7.30%	7.20%
RCL.B	Rogers Communications Inc. Class B	4.84%	6.10%
REI.UN	RioCan Real Estate Investment Trust	4.41%	4.22%
RGL	Royal Gold Inc.	6.83%	7.07%
RIM	Research In Motion Limited	23.78%	15.67%
RMX	Rubicon Minerals Corporation	26.72%	31.54%
RON	Rona Inc.	5.55%	5.48%
RUS	Russel Metals Inc.	7.41%	5.95%
RVX	Resverlogix Corp.	27.01%	26.92%
RY	Royal Bank of Canada	4.58%	4.49%
S	Sherritt International Corporation	9.14%	12.08%
SAP	Saputo Inc.	5.20%	5.09%
SBB	Sabina Gold & Silver Corp.	14.87%	14.41%
SC	Shoppers Drug Mart Corporation	5.04%	4.82%
SCF	S&P/TSX Composite Index Mini Futures	3.53%	3.40%
SCP	Sprott Resource Corp.	9.89%	8.58%
SEA	Seabridge Gold Inc.	12.58%	10.34%
SGQ	SouthGobi Resources Ltd.	12.02%	11.99%
SJR.B	Shaw Communications Inc. Class B	4.55%	5.26%
SLF	Sun Life Financial	5.62%	5.50%
SLW	Silver Wheaton Corp.	12.53%	12.66%
SMA	SMART Technologies Inc.	16.50%	17.08%
SMF	SEMAFO INC.	15.27%	14.16%
SNC	SNC-Lavalin Group Inc.	7.17%	5.52%
SOY	SunOpta, Inc.	13.40%	10.69%
SPB	Superior Plus Corp.	5.65%	5.49%
SSO	Silver Standard Resources Inc.	12.61%	12.04%
SU	Suncor Energy Inc.	7.84%	7.32%
SVM	Silvercorp Metals Inc.	17.52%	14.80%

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SVY	Savanna Energy Services Corp.	12.10%	11.44%
SW	Sierra Wireless, Inc.	13.11%	13.02%
SXA	S&P/TSX Global Gold Index Futures	6.27%	6.22%
SXB	S&P/TSX Capped Financials Index Futures	3.53%	3.42%
SXC	SXC Health Solutions Corp.	8.75%	8.77%
SXF	S&P/TSX 60 Index Futures	3.76%	3.47%
SXH	S&P/TSX Capped Information Technology Index Futures	8.81%	5.50%
SXM	S&P/TSX 60 Index Mini Futures	3.76%	3.47%
SXO	S&P/TSX 60 Index Options	3.79%	3.36%
SXY	S&P/TSX Capped Energy Index Futures	5.64%	5.18%
T	TELUS Corporation	4.05%	4.10%
TA	TransAlta Corporation	3.73%	3.49%
TCK.B	Teck Resources Limited Class B	10.99%	10.21%
TCL.A	Transcontinental Inc.	6.14%	8.32%
TCM	Thompson Creek Metals Company Inc.	10.31%	9.66%
TCW	Trican Well Services Ltd.	8.70%	10.05%
TD	The Toronto-Dominion Bank	4.43%	4.31%
TDG	Trinidad Drilling Ltd.	13.00%	11.46%
TET	Trilogy Energy Corp.	11.30%	11.26%
TFI	TransForce Inc.	8.55%	8.25%
TGL	TransGlobe Energy Corporation	12.90%	15.37%
TH	Theratechnologies Inc.	9.07%	9.49%
THI	Tim Hortons Inc.	4.64%	4.62%
THO	Tahoe Resources Inc.	15.47%	16.12%
TKO	Taseko Mines Limited	15.41%	13.66%
TLM	Talisman Energy Inc.	7.54%	8.91%
TMB	Tembec Inc.	18.92%	16.34%
TNX	Tanzanian Royalty Exploration Corporation	10.11%	9.40%
TOU	Tourmaline Oil Corp.	7.60%	8.49%
TRE	Sino-Forest Corporation	100.00%	56.78%
TRI	Thomson Reuters Corporation	3.59%	5.72%
TRP	TransCanada Corporation	3.23%	4.22%
U	Uranium Participation Corporation	12.59%	9.13%
UFS	Domtar Corporation	8.92%	8.28%
USX	Options on the US Dollar	2.77%	2.33%
UUU	Uranium One Inc.	20.74%	18.68%
VET	Vermilion Energy Inc.	5.98%	5.32%
VRO	Vero Energy Inc.	8.00%	10.28%
VRX	Valeant Pharmaceuticals International Inc.	11.08%	9.77%
VSN	Veresen Inc.	6.97%	5.22%
VT	Viterra Inc.	7.75%	8.65%
WIN	Wi-Lan Inc.	12.36%	12.44%

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WJA	WestJet Airlines Ltd.	7.34%	6.93%
WN	George Weston Limited	5.06%	4.93%
WPT	Westport Innovations Inc.	20.23%	16.81%
WTN1	Western Coal Corp. (adjusted)	16.62%	15.77%
X	TMX Group Inc.	5.22%	5.12%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.38%	1.20%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	6.09%	6.17%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	5.72%	5.63%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	3.51%	3.39%
XG	Extorre Gold Mines Limited	16.65%	21.08%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	6.09%	6.17%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	3.75%	3.29%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	4.98%	4.13%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	6.52%	5.08%
XIU	iShares CDN S&P/TSX 60 Index Fund	3.55%	3.34%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	5.94%	5.62%
XRC	Exeter Resources	10.71%	10.65%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	2.94%	2.77%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.68%	0.63%
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.26%	4.00%
YLO	Yellow Media Inc.	29.83%	20.14%
YRI	Yamana Gold Inc.	7.72%	7.96%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	3.79%	3.58%

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	\$114	\$125
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	\$100	\$100
SXY	\$100	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$85	\$85

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$150	\$149

Margin relief for « inter-commodities » spread transactions

Futures Symbol	CURRENT «Inter-commodities» Spread Credit Rate	UPDATED «Inter-commodities» Spread Credit Rate
CGB – CGZ	50%	50%
CGB – LGB	50%	50%
CGB – BAX	45%	45%
CGF – BAX	50%	30%
CGZ – BAX	N/A	50%
CGF – CGZ	35%	50%
CGF – CGB	30%	35%
SXF – SCF	75%	75%
SXF – SXM	100%	100%
SXM – SCF	75%	75%
