



## NOTICE TO MEMBERS

No. 2011 - 084

August 9, 2011

### **Margin Intervals**

CDCC monitors its Margin Intervals (reference: CDCC Rule A-7) on an ongoing basis, and consequently updates these when necessary.

In light of the recent market volatility, CDCC is increasing the Margin Interval of the Three-Month Canadian Bankers' Acceptance Futures contract (BAX) and the S&P/TSX 60 Index Standard Futures contract (SXF) to 0.26% and 5.69% respectively. Updated Margin Intervals will be effective as of today, August 9, 2011 with END OF DAY margin run processing.

For any further information, please contact the Risk Management Department at (514) 871-3505.

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President and Chief Clearing Officer

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