



## NOTICE TO MEMBERS

No. 2011 - 085

August 10, 2011

### **Margin Intervals – Follow-up to Notice to Members No. 084-11**

CDCC wishes to inform you that, following the publication of Notice to Members No. 084-11 and due to unforeseen circumstances, the updated Margin Intervals of the Three-Month Canadian Bankers' Acceptance Futures contract (BAX) and the S&P/TSX 60 Index Standard Futures contract (SXF) will be effective for the today's first intraday margin run processing on August 10, 2011.

In accordance with Notice to Members No. 084-11, the Margin Interval of the Three-Month Canadian Bankers' Acceptance Futures contract (BAX) will change from 0.09% to 0.26% and the Margin Interval of the S&P/TSX 60 Index Standard Futures contract (SXF) will change from 3.47% to 5.69%.

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

Glenn Goucher  
President and Chief Clearing Officer

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