



## NOTICE TO MEMBERS

No. 2011 - 091

September 6, 2011

### **Margin Intervals - Erratum**

It should be noted that the UPDATED margin intervals for the S&P/TSX Capped Information Technology Index Futures (SXH) contracts should be changed to 11.57% rather than 5.50%. Updated parameters will be implemented with END OF DAY batch processing on September 7, 2011.

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

Glenn Goucher  
President and Chief Clearing Officer

---

#### **Canadian Derivatives Clearing Corporation**

The Exchange Tower  
130 King Street West, 5<sup>th</sup> Floor  
Toronto, Ontario  
M5X 1J2  
Tel. : 416-367-2463  
Fax : 416-367-2473

800 Victoria Square  
3<sup>rd</sup> Floor  
Montréal, Québec  
H4Z 1A9  
Tel. : 514-871-3545  
Fax : 514-871-3530

[www.cdcc.ca](http://www.cdcc.ca)