



NOTICE TO MEMBERS

No. 2011 - 101

October 5, 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 – CGZ, CGF – CGB, SXF – SCF, SXF – SXM and SXM – SCF futures contracts;

Updated parameters will be implemented with END OF DAY batch processing on October 7, 2011.

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

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Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	15.91%	14.99%
ABX	Barrick Gold Corporation	10.46%	10.44%
ACM.A	Astral Media Inc. Class A	7.11%	6.76%
AEM	Agnico-Eagle Mines Limited	10.29%	9.83%
AER	Groupe Aeroplan Inc.	8.75%	7.85%
AGF.B	AGF Management Limited Class B	12.64%	7.79%
AGI	Alamos Gold Inc.	14.91%	14.90%
AGU	Agrium Inc.	11.91%	9.12%
ALA	AltaGas Ltd.	8.15%	7.53%
ANV	Allied Nevada Gold Corp.	15.00%	17.48%
AQN	Algonquin Power & Utilities Corp.	12.27%	7.22%
AR	Argonaut Gold Inc.	17.91%	12.46%
ARE	Aecon Group Inc.	9.12%	13.91%
ARX	ARC Energy	15.59%	10.00%
ARZ	Aurizon Mines Ltd.	20.06%	15.59%
ASR	Alacer Gold Corp.	12.72%	14.82%
ATA	ATS Automation Tooling Systems Inc.	11.60%	11.59%
ATD.B	Alimentation Couche-Tard Inc. Class B	8.33%	6.89%
ATH	Athabasca Oil Sands Corp.	21.06%	17.95%
ATP	Atlantic Power Corporation	12.52%	7.28%
AUQ	AuRico Gold Inc.	24.65%	15.55%
AVL	Avalon Rare Metals Inc.	29.23%	24.36%
AVM	Anvil Mining Limited	18.95%	35.58%
AXR	Alexco Resource Corp.	17.84%	20.72%
AZC	Augusta Resource Corporation	21.99%	20.89%
BAM.A	Brookfield Asset Management Inc. Class A	10.88%	8.79%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.54%	0.36%
BBD.B	Bombardier Inc. Class B	16.09%	13.62%
BCB	Cott Corporation	11.90%	8.01%
BCE	BCE Inc.	5.78%	4.02%
BIN	IESI-BFC Ltd.	9.80%	7.33%
BIR	Birchcliff Energy Ltd.	18.73%	12.37%
BKX	BNK Petroleum Inc.	24.60%	20.97%
BMO	Bank of Montreal	8.53%	6.40%
BNK	Bankers Petroleum Ltd.	20.50%	18.31%
BNP	Bonavista Energy Corporation	14.70%	9.43%
BNS	Bank of Nova Scotia (The)	11.25%	7.22%
BPO	Brookfield Office Properties Inc.	13.62%	8.95%
BRD	Brigus Gold Corp. (Converge)	24.29%	43.24%
BTE	Baytex Energy Corp.	14.59%	11.12%

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
BWR1	Breakwater Resources Ltd.(adjusted)	22.97%	20.74%
BXE	Bellatrix Exploration Ltd.	19.29%	16.84%
CAE	CAE Inc.	12.47%	9.07%
CAN	Canaco Resources Inc. (Converge)	9.92%	42.45%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	9.27%	7.35%
CAS	Cascades Inc.	14.74%	10.35%
CCA	Cogeco Cable Inc.	6.60%	6.36%
CCO	Cameco Corporation	12.47%	10.81%
CDH	Corridor Resources Inc.	18.97%	18.73%
CDM	Coeur d'Alene Mines Corporation	18.94%	13.75%
CEE	Centamin Egypt Limited (Converge)	35.85%	36.31%
CFP	Canfor Corporation	11.35%	11.55%
CFW	Calfrac Well Services Ltd.	11.66%	16.88%
CG	Centerra Gold Inc.	18.72%	17.58%
CGB	Ten-year Government of Canada Bond Futures	2.31%	2.30%
CGF	Five-year Government of Canada Bond Futures	1.25%	1.12%
CGG	China Gold International Resources Corp. Ltd.	17.75%	22.32%
CGL	Claymore Gold Bullion ETF	9.53%	9.18%
CGZ	Two-year Government of Canada Bond Futures	0.50%	0.49%
CHR.B	Chorus Aviation Inc.	12.03%	8.51%
CIX	CI Financial Corp.	8.06%	5.99%
CJR.B	Corus Entertainment Inc. Class B	8.88%	9.61%
CLC	CML HealthCare Inc.	8.59%	8.30%
CLM1	Consolidated Thompson Iron Mines Limited (adjusted)	9.78%	9.49%
CLS	Celestica Inc.	16.74%	13.04%
CLT	Celtic Exploration Ltd.	19.32%	12.05%
CM	Canadian Imperial Bank of Commerce	10.46%	6.70%
CNL	Continental Gold Limited	19.45%	19.82%
CNQ	Canadian Natural Resources Limited	13.73%	10.84%
CNR	Canadian National Railway Company	8.38%	7.97%
COM	Cardiome Pharma Corp.	22.28%	19.33%
COS	Canadian Oil Sands Limited	13.50%	9.52%
COW	Claymore Global Agriculture	12.73%	7.71%
CP	Canadian Pacific Railway Limited	8.38%	12.04%
CPG	Crescent Point Energy Corp.	12.07%	8.18%
CPX	Capital Power Corporation	9.81%	6.17%
CR	Crew Energy Inc.	16.56%	12.51%
CS	Capstone Mining Corp.	24.74%	22.68%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	9.33%	9.71%
CSI	Colossus Minerals Inc.	13.38%	15.37%
CTC.A	Canadian Tire Corporation, Limited Class A	10.39%	9.26%
CU	Canadian Utilities Limited	9.45%	5.99%

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CUM	Copper Mountain Mining Corporation	21.34%	21.03%
CUS	Canexus Corporation	6.51%	6.77%
CVE	Cenovus Energy Inc.	14.85%	11.89%
CWB	Canadian Western Bank	7.03%	8.58%
CWT.UN	Calloway Real Estate Investment Trust	11.36%	6.56%
DAY	Daylight Energy Ltd.	15.15%	14.44%
DC.A	Dundee Corporation	11.53%	10.36%
DGC	Detour Gold Corporation	13.62%	15.85%
DOL	Dollarama Inc.	7.61%	5.10%
DPM	Dundee Precious Metals Inc.	13.33%	12.21%
DWI	DragonWave Inc.	23.94%	18.23%
ECA	EnCana Corporation	15.01%	9.74%
EDR	Endeavour Silver Corp.	22.04%	18.27%
EFX	Enerflex Ltd.	9.90%	7.89%
EGU	European Goldfields Limited	18.27%	18.42%
ELD	Eldorado Gold Corporation	12.34%	12.86%
EMA	Emera Inc.	8.50%	8.15%
ENB	Enbridge Inc.	8.97%	5.40%
EOM	Eco Oro Minerals Corp.	29.87%	21.44%
EQN1	Equinox Minerals Limited	13.40%	12.80%
ERF	Enerplus Corporation	13.37%	7.65%
ESI	Ensign Energy Services Inc.	17.26%	12.95%
EXE.UN	Extendicare Real Estate Investment Trust	12.34%	11.78%
EXE.UN	Extendicare Real Estate Investment Trust (Converge)	21.30%	20.06%
FCR	First Capital Realty Inc.	11.21%	6.22%
FEL	Fairborne Energy Ltd.	18.01%	11.74%
FM	First Quantum Minerals Ltd.	22.02%	25.63%
FNV	Franco-Nevada Corporation	9.80%	12.18%
FR	First Majestic Silver Corp.	21.15%	18.97%
FRC	Canyon Services Group Inc.	22.32%	14.99%
FRG1	Fronteer Gold Inc. (adjusted)	13.49%	13.02%
FTS	Fortis Inc.	7.63%	5.56%
FTT	Finning International Inc.	14.86%	12.58%
FVI	Fortuna Silver Mines Inc.	21.27%	22.93%
G	Goldcorp Inc.	13.05%	11.49%
G	Goldcorp Inc. (Converge)	21.50%	18.98%
GAS	Claymore Natural Gas Commodity ETF	9.09%	8.78%
GBG	Great Basin Gold Ltd. (Converge)	38.53%	35.92%
GBU	Gabriel Resources Ltd.	21.41%	14.63%
GC	Great Canadian Gaming Corporation	12.54%	9.51%
GCE	Grande Cache Coal Corporation	29.80%	23.51%
GIB.A	CGI Group Inc. Class A	10.62%	8.87%

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
GIL	Gildan Activewear Inc.	13.00%	10.39%
GMP	GMP Capital Inc.	19.58%	10.97%
GO	Galleon Energy Inc.	24.98%	16.37%
GSC	Golden Star Resources Ltd.	21.41%	25.42%
GTE	Gran Tierra Energy Inc.	18.89%	12.12%
GUY	Guyana Goldfields Inc.	13.39%	19.84%
GW	Garda World Security Corporation	13.70%	13.28%
GWO	Great-West Lifeco Inc.	7.29%	7.24%
HBM	HudBay Minerals Inc.	13.44%	13.46%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	26.31%	17.59%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	26.81%	18.37%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	18.66%	13.03%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	18.65%	12.81%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	19.90%	20.47%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	20.08%	19.97%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	8.85%	6.51%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	18.00%	17.98%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	17.92%	17.91%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	27.06%	20.61%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	26.67%	20.47%
HR.UN	H&R Real Estate Investment Trust	10.37%	6.36%
HSE	Husky Energy Inc.	9.16%	8.56%
HW	Harry Winston Diamond Corporation	16.23%	12.88%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	18.00%	12.99%
HXT	Horizons S&P/TSX 60 Index ETF	8.99%	6.23%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	17.89%	12.82%
IAG	Industrial Alliance Insurance and Financial Services Inc.	10.96%	7.07%
IFC	Intact Financial Corporation	6.95%	7.42%
IGM	IGM Financial Inc.	9.07%	5.24%
IMG	IAMGOLD Corporation	13.53%	12.24%
IMN	Inmet Mining Corporation	12.23%	13.13%
IMO	Imperial Oil Limited	10.30%	8.23%
IMX	IMAX Corp.	26.07%	19.60%
ITH	International Tower Hill Mines Ltd.	16.02%	16.81%
IVN	Ivanhoe Mines Ltd.	28.26%	26.05%
JAG	Jaguar Mining Inc.	21.38%	16.54%
JE	Just Energy Group Inc.	8.52%	6.19%
K	Kinross Gold Corporation	12.64%	11.35%
K1	Red Back Mining Inc. (adjusted)	12.76%	11.39%
KAT	Katanga Mining Limited (Converge)	18.88%	50.25%
KEY	Keyera Corp.	5.76%	5.66%
KGI	Kirkland Lake Gold Inc.	17.55%	15.60%

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
KGN	Keegan Resources Inc	12.87%	30.66%
L	Loblaw Companies Limited	8.13%	6.68%
LEG	Legacy Oil and Gas Inc.	17.22%	15.46%
LGB	30-Year Government of Canada Bond Futures	3.37%	3.24%
LLL	lululemon athletica inc.	23.20%	14.62%
LSG	Lake Shore Gold Corp.	20.52%	27.98%
LUN	Lundin Mining Corporation	33.01%	20.42%
MAG	MAG Silver Corp.	16.43%	15.41%
MBT	Manitoba Telecom Services Inc.	6.36%	4.93%
MDI	Major Drilling Group International Inc.	18.45%	18.59%
MEG	MEG Energy Corp.	15.81%	11.98%
MFC	Manulife Financial Corporation	16.49%	13.83%
MFI	Maple Leaf Foods Inc.	7.72%	7.81%
MFL	Minefinders Corporation Ltd.	16.09%	16.21%
MG	Magna International Inc. Class A	20.16%	12.58%
MGO	Migao Corporation	15.75%	16.49%
MIC	Genworth MI Canada Inc.	9.26%	7.00%
ML	Mercator Minerals Ltd.	22.24%	20.99%
MRU.A	Metro Inc. Class A	6.09%	4.15%
MTL	Mullen Group Ltd.	11.65%	7.62%
MX	Methanex Corporation	13.27%	10.40%
NA	National Bank of Canada	8.37%	5.66%
NAE	NAL Energy Corporation	18.28%	11.39%
NDM	Northern Dynasty Minerals Ltd.	21.48%	17.04%
NDN	Nordion Inc.	8.05%	7.05%
NEM	Neo Material Technologies Inc.	18.28%	17.59%
NG	NovaGold Resources Inc.	18.06%	19.39%
NGD	New Gold Inc.	17.37%	14.15%
NGL	Angle Energy Inc.	16.82%	12.43%
NKO	Niko Resources Ltd.	11.32%	10.12%
NSU	Nevsun Resources Ltd.	20.35%	16.08%
NVA	NuVista Energy Ltd.	13.58%	14.12%
NXY	Nexen Inc.	14.11%	11.57%
OCX	Onex Corporation	9.66%	9.32%
ONR	Open Range Energy Corp.	28.75%	42.06%
ONX	30-Day Overnight Repo Rate Futures	0.11%	0.10%
ORA	Aura Minerals Inc.	22.48%	23.21%
OSK	Osisko Mining Corporation	12.11%	12.48%
OTC	Open Text Corporation	16.40%	10.12%
PAA	Pan American Silver Corp.	14.39%	12.25%
PBG	Petrobank Energy and Resources Ltd.	24.95%	24.02%
PBN	PetroBakken Energy Ltd.	21.70%	27.32%

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
PD	Precision Drilling Corp.	24.71%	16.11%
PDL	North American Palladium Ltd.	27.98%	21.66%
PDN	Paladin Resources Ltd.	23.22%	19.52%
PEY	Peyto Exploration & Development Corp.	10.20%	8.91%
PG	Premier Gold Mines Limited	22.61%	23.26%
PGF	Pengrowth Corporation	13.98%	8.68%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	7.54%	6.02%
PMG	Petrominerales Ltd.	16.54%	15.22%
PMT	Perpetual Energy Inc.	17.65%	16.20%
PMZ.UN	Primaris Retail Real Estate Investment Trust	8.72%	5.05%
POT	Potash Corporation of Saskatchewan Inc.	14.29%	9.76%
POU	Paramount Resources Ltd.	12.06%	10.34%
POW	Power Corporation of Canada	8.12%	8.14%
PPL	Pembina Pipeline Corporation	7.03%	5.15%
PRE	Pacific Rubiales Energy Corp.	14.01%	9.95%
PRQ	Progress Energy Resources Corp.	16.13%	10.40%
PVE	Provident Energy Ltd.	16.28%	9.41%
PVG	Pretium Resources Inc.	15.60%	23.73%
PWF	Power Financial Corporation	8.25%	7.36%
PWT	Penn West Petroleum Ltd.	14.90%	8.78%
PXX	Black Pearl Resources Inc.	37.27%	20.48%
QLT	QLT Inc.	17.81%	11.01%
QUX	Quadra FNX Mining Ltd.	21.24%	14.90%
RBA	Ritchie Bros.	14.94%	9.54%
RCLB	Rogers Communications Inc. Class B	7.01%	6.75%
REI.UN	RioCan Real Estate Investment Trust	8.79%	5.33%
RES	Rare Element Resources Ltd.	18.79%	18.73%
RGL	Royal Gold Inc.	12.66%	12.60%
RIM	Research In Motion Limited	17.30%	21.37%
RMX	Rubicon Minerals Corporation	21.77%	22.75%
RON	Rona Inc.	7.07%	6.42%
RUS	Russel Metals Inc.	12.28%	7.80%
RVX	Resverlogix Corp.	28.19%	27.06%
RY	Royal Bank of Canada	9.26%	8.24%
S	Sherritt International Corporation	17.34%	12.59%
SAP	Saputo Inc.	11.40%	10.00%
SBB	Sabina Gold & Silver Corp.	17.54%	20.47%
SC	Shoppers Drug Mart Corporation	5.65%	5.31%
SCF	S&P/TSX Composite Index Mini Futures	9.00%	6.13%
SCP	Sprott Resource Corp.	15.16%	11.52%
SEA	Seabridge Gold Inc.	19.50%	13.24%
SGQ	SouthGobi Resources Ltd.	12.05%	19.33%

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
SJR.B	Shaw Communications Inc. Class B	7.89%	5.85%
SLF	Sun Life Financial	9.68%	7.34%
SLW	Silver Wheaton Corp.	14.45%	15.41%
SMA	SMART Technologies Inc.	18.19%	16.40%
SMF	SEMAFO INC.	16.46%	18.52%
SNC	SNC-Lavalin Group Inc.	10.59%	10.26%
SOY	SunOpta, Inc.	17.46%	12.40%
SPB	Superior Plus Corp.	13.68%	18.79%
SSO	Silver Standard Resources Inc.	14.84%	17.49%
STN	Stantec Inc.	9.36%	9.56%
SU	Suncor Energy Inc.	12.98%	13.19%
SVM	Silvercorp Metals Inc.	20.55%	29.92%
SVY	Savanna Energy Services Corp.	19.85%	14.13%
SW	Sierra Wireless, Inc.	17.60%	12.04%
SXA	S&P/TSX Global Gold Index Futures	10.34%	10.45%
SXB	S&P/TSX Capped Financials Index Futures	9.13%	6.87%
SXC	SXC Health Solutions Corp.	17.69%	10.90%
SXF	S&P/TSX 60 Index Futures	9.39%	6.37%
SXH	S&P/TSX Capped Information Technology Index Futures	11.57%	8.42%
SXM	S&P/TSX 60 Index Mini Futures	9.39%	6.37%
SXO	S&P/TSX 60 Index Options	8.61%	6.47%
SXY	S&P/TSX Capped Energy Index Futures	12.57%	9.05%
T	TELUS Corporation	7.53%	5.50%
TA	TransAlta Corporation	8.14%	7.19%
TCK.B	Teck Resources Limited Class B	19.12%	13.24%
TCL.A	Transcontinental Inc.	9.43%	13.77%
TCM	Thompson Creek Metals Company Inc.	20.45%	13.73%
TCW	Trican Well Services Ltd.	17.40%	18.11%
TD	The Toronto-Dominion Bank	10.03%	7.79%
TDG	Trinidad Drilling Ltd.	22.11%	18.49%
TET	Trilogy Energy Corp.	19.21%	13.87%
TFI	TransForce Inc.	13.82%	9.16%
TGL	TransGlobe Energy Corporation	18.33%	18.34%
TH	Theratechnologies Inc.	22.15%	13.64%
THI	Tim Hortons Inc.	8.55%	6.52%
THO	Tahoe Resources Inc.	19.66%	16.67%
TIH	Toromont Industries Ltd.	8.73%	9.42%
TKO	Taseko Mines Limited	23.82%	14.79%
TLM	Talisman Energy Inc.	14.70%	11.95%
TMB	Tembec Inc.	16.31%	16.15%
TNX	Tanzanian Royalty Exploration Corporation	9.77%	24.20%
TOU	Tourmaline Oil Corp.	16.71%	11.06%

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
TRE	Sino-Forest Corporation	99.99%	99.99%
TRI	Thomson Reuters Corporation	9.43%	6.80%
TRP	TransCanada Corporation	8.34%	5.22%
U	Uranium Participation Corporation	9.26%	10.59%
UFS	Domtar Corporation	13.53%	9.67%
USX	Options on the US Dollar	3.86%	3.59%
UUU	Uranium One Inc.	18.03%	23.22%
VET	Vermilion Energy Inc.	12.63%	10.12%
VRO	Vero Energy Inc.	12.79%	15.35%
VRX	Valeant Pharmaceuticals International Inc.	23.44%	13.29%
VSN	Veresen Inc.	9.71%	6.88%
VT	Viterra Inc.	10.08%	8.39%
WIN	Wi-Lan Inc.	27.24%	17.80%
WJA	WestJet Airlines Ltd.	7.45%	6.81%
WN	George Weston Limited	5.53%	5.41%
WPT	Westport Innovations Inc.	20.28%	22.79%
WPX	Western Potash Corp. (Converge)	29.62%	39.92%
WTN1	Western Coal Corp. (adjusted)	15.35%	14.63%
X	TMX Group Inc.	9.05%	5.74%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.52%	1.58%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	10.39%	10.23%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	13.51%	9.27%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	9.43%	6.60%
XG	Extorre Gold Mines Limited	18.12%	19.81%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	10.39%	10.23%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	8.83%	6.25%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	13.90%	8.26%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	9.86%	9.37%
XIU	iShares CDN S&P/TSX 60 Index Fund	8.97%	6.26%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	9.42%	8.73%
XRC	Exeter Resources	15.69%	25.59%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	8.28%	4.58%
XSB	iShares CDN DEX Short Term Bond Index Fund	1.02%	0.97%
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	13.83%	8.10%
YLO	Yellow Media Inc.	58.74%	75.01%
YRI	Yamana Gold Inc.	12.57%	15.34%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	8.37%	7.60%
ZEB	BMO S&P/TSX Equal Weight Bank Index ETF	9.35%	6.15%

Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$550	\$544
CGB	\$450	\$450
CGF	\$450	\$450
CGZ	\$450	\$450
LGB	\$450	\$450
ONX	\$132	\$132
SCF	\$200	\$200
SXA	\$100	\$100
SXB	\$100	\$100
SXF	\$500	\$500
SXH	\$100	\$100
SXM	\$125	\$125
SXY	\$100	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$275	\$213

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$550	\$225

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%	45%
CGF – CGZ	50%	50%
CGF – CGB	35%	35%
SXF – SCF	75%	80%
SXF – SXM	100%	100%
SXM – SCF	75%	80%
