



NOTICE TO MEMBERS

No. 2011 - 109

October 27, 2011

Bank Holiday – November 11, 2011

Members are reminded that due to the upcoming bank holiday on Friday, November 11, 2011 there will be no CDCC settlement on that day.

Consequently, CDCC settlement amounts are due on different days than normal. Section A-802 (1) of CDCC Rules state that:

"On or before Settlement Time on each Business Day, as determined by the Bank of Canada to be a settlement day, each Clearing Member shall be obligated to pay the Corporation, in the Money applicable to the Option or Future, by irrevocable funds transfer or any other method as may be approved by the Corporation from time to time, the amount of any Net Daily Settlement in an account shown to be due to the Corporation on a report ("Daily Settlement Summary") for such account for such day (notwithstanding any error in such report nor any credit balance which may be due from the Corporation to the Clearing Member in any other account)."

Separate settlement amounts for trading on Thursday, November 10, 2011 and, Friday November 11, 2011 are due before 8:00 a.m. (ET) on Monday, November 14, 2011.

Due to this banking holiday the following settlement dates will apply:

Exercise Date	Settlement Date
November 7, 2011	November 10, 2011
November 8, 2011	November 14, 2011
November 9, 2011	November 15, 2011
November 10, 2011	November 16, 2011
November 11, 2011	November 16, 2011
November 14, 2011	November 17, 2011

Supplementary Margin

CDCC would like to remind the membership of the 10% supplementary margin that will be charged within the batch processing Wednesday, November 9th. These funds will be collected on the morning of Thursday, November 10th and returned on the morning of Monday, November 14, 2011.

If you have any questions or concerns, please contact CDCC's Member Services Department or direct e-mail inquiries to cdccops@cdcc.ca.

Glenn Goucher
President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

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

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

www.cdcc.ca