



## NOTICE TO MEMBERS

No. 2012 - 123

June 28, 2012

### MARGIN PARAMETERS FOR FIXED INCOME SECURITIES

CDCC updates on a weekly basis its margin parameters:

- Margin intervals;
- Intra-Commodity (Inter-Month) spread charge;
- Inter-Commodity Spread Charge.

Updated parameters will be implemented with END OF DAY batch processing on June 28, 2012 and published on the CDCC website under the following link: [http://www.cdcc.ca/miFiles\\_en](http://www.cdcc.ca/miFiles_en).

If you have any questions or concerns, please contact CDCC's Member Services department or direct your e-mail inquiries to [cdccops@cdcc.ca](mailto:cdccops@cdcc.ca).

Glenn Goucher  
President and Chief Clearing Officer

---

**Canadian Derivatives Clearing Corporation**

Exchange Tower	Tour de la Bourse
P.O. 450, 5 <sup>th</sup> Floor, 130 King Street West	3 <sup>rd</sup> Floor, 800 Victoria Square
Toronto, Ontario	Montréal, Québec
M5X 1J2	H4Z 1A9
Tel. : 416-367-2463	Tel. : 514-871-3545
Fax : 416-350-2780	Fax : 514-871-3530

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