



NOTICE TO MEMBERS

No. 2012 - 131

July 12, 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 July 12, 2012 and published on the CDCC website under the following link :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.

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