



## NOTICE TO MEMBERS

No. 2014 – 135

June 19, 2014

### **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 19, 2014 and published on the CDCC website under the following link: [http://www.cdcc.ca/miFiles\\_en](http://www.cdcc.ca/miFiles_en).

Please note that the Corporation has decided, until further notice, to no longer allow Margin Relief or the Inter-Commodity Spread relief for the following buckets combinations: three month and six month, three month and one year as well as for the six month and one year combination.

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

Glenn Goucher  
President and Chief Clearing Officer

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