



## NOTICE TO MEMBERS

No. 2012 - 151

August 9, 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 August 9, 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

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**Canadian Derivatives Clearing Corporation**

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