



NOTICE TO MEMBERS

No. 2014 –151

July 17, 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 July 17, 2014 and published on the CDCC website under the following link: 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.

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