

NOTICE TO MEMBERS No. 2012 - 168 September 13, 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 September 13, 2012 and published on the CDCC website under the following link :<u>http://www.cdcc.ca/miFiles_en</u>.

If you have any questions or concerns, please contact CDCC's Member Services department or direct your e-mail inquiries to <u>cdccops@cdcc.ca</u>.

Glenn Goucher President and Chief Clearing Officer

Canadian Derivatives Clearing CorporationExchange TowerTour de la Bourse5th Floor, 130 King Street West3rd Floor, 800 Victoria SquareToronto, OntarioMontréal, QuébecM5X 1J2H4Z 1A9Tel. : 416-367-2463Tel. : 514-871-3545Fax : 416-367-2473Fax : 514-871-3530www.cdcc.ca