

# NOTICE TO MEMBERS



CANADIAN DERIVATIVES  
CLEARING CORPORATION

CORPORATION CANADIENNE DE  
COMPENSATION DE PRODUITS DÉRIVÉS

NOTICE TO MEMBERS

No. 2002-074

July 15, 2002

## Inter-month Spread Margin Rates

The Canadian Derivatives Clearing Corporation is updating the Inter-month Spread Margin Rates for the Futures contracts. Current and new Spread Margin Rates for each Futures contracts currently cleared through the corporation are given in the list below:

<b>Futures symbol</b>	<b>ACTUAL Inter-month Spread Charges</b>	<b>NEW* Inter-month Spread Charges</b>
BAX	\$151	\$ 240
CGB	\$ 75	\$ 225
CGF	\$ 370	\$ 160
FNT	\$ 200	\$ 25
ONX	\$ 200	\$ 200
SXA	\$ 707	\$ 707
SXB	\$ 177	\$ 177
SXF	\$ 600	\$ 616
SXH	\$ 481	\$ 481
SXY	\$ 264	\$ 264

\* The revised rates will be implemented with processing of trade on July 18, 2002.

If you have any questions please contact Jean-François Santerre, Risk Management Analyst at (514) 871-2424 ext.404.

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