



NOTICE TO MEMBERS

No. 2013 - 011

January 10, 2013

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 January 10, 2013 and published on the CDCC website under the following link :

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.

Glenn Goucher
President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

The Exchange Tower	800 Victoria Square
130 King Street West, 5 th Floor	3 rd Floor
Toronto, Ontario	Montréal, Québec
M5X 1J2	H4Z 1A9
Tel. : 416-367-2463	Tel. : 514-871-3545

www.cdcc.ca