



## NOTICE TO MEMBERS

No. 2013 - 015

January 17, 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 17, 2013 and published on the CDCC website under the following link:

[http://www.cdcc.ca/miFiles\\_en](http://www.cdcc.ca/miFiles_en).

Please note that the Corporation as 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 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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