



## NOTICE TO MEMBERS

No. 2013 - 087

March 28, 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 March 28, 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 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 Member Services department or direct your e-mail inquiries to [cdccops@cdcc.ca](mailto:cdccops@cdcc.ca).

Glenn Goucher  
President and Chief Clearing Officer

---

**Canadian Derivatives Clearing Corporation**

The Exchange Tower  
130 King Street West, 5<sup>th</sup> Floor  
Toronto, Ontario  
M5X 1J2  
Tel. : 416-367-2463

800 Victoria Square  
3<sup>rd</sup> Floor  
Montréal, Québec  
H4Z 1A9  
Tel. : 514-871-3545

[www.cdcc.ca](http://www.cdcc.ca)