



NOTICE TO MEMBERS

No. 2013 – 258

October 31, 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 October 31, 2013 and published on the CDCC website under the following link: 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.

Glenn Goucher
President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

Exchange Tower	Tour de la Bourse
P.O. 450, 5 th Floor, 130 King Street West	3 rd Floor, 800 Victoria Square
Toronto, Ontario	Montréal, Québec
M5X 1J2	H4Z 1A9
Tel. : 416-367-2463	Tel. : 514-871-3545
Fax : 416-350-2780	Fax : 514-871-3530
www.cdcc.ca	