



## NOTICE TO MEMBERS

No. 2008 - 066

July 4, 2008

### ERRATUM

#### MARGIN PARAMETERS FOR THE MONTRÉAL EXCHANGE DERIVATIVES INSTRUMENTS AND OVER-THE- COUNTER DERIVATIVE INSTRUMENTS

CDCC would hereby like to clarify and correct the Notice to Members of CDCC #2008-065 regarding the margin intervals for MCX and the tier definition for BAX published on July 3, 2008. The updated margin interval value is not 22.51% but 35.59%. The 11<sup>th</sup> tier for BAX is not September 2010 - March 2011 but September 2010 - June 2011.

Please note that the changes are as follows:

#### Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
MCX	Futures Contract on Canada Carbon Dioxide Equivalent (CO2e) Units	13.55%	35.59%

#### Tiers Definition

Futures Symbol	Tier #	Starting Contract Month	Ending Contract Month
BAX	11	September 2010	June 2011

For any further information, please contact the Risk Management Department at (514) 871-4949 ext. 505.

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