



## NOTICE TO MEMBERS

No. 2010 - 067

July 30, 2010

### **MODIFICATION OF THE CANADIAN HEAVY CRUDE OIL DIFFERENTIAL PRICE FUTURES CONTRACT**

Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on Tuesday August 3, 2010 (the Bourse) will be listing the following futures contract.

#### **CRUDE OIL (WCH)**

Below is the margin interval for this futures contract:

<b>MARGIN INTERVAL</b>
<b>3.90%</b>

Specifications of the new futures contract WCH are available on the Bourse website at [www.m-x.ca](http://www.m-x.ca).

Clearing Members may contact the CDCC Member Services department.

Glenn Goucher  
Senior Vice-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  
Fax : 416-367-2473

800 Victoria Square  
3<sup>rd</sup> Floor  
Montréal, Québec  
H4Z 1A9  
Tel. : 514-871-3545  
Fax : 514-871-3530

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