NOTICE TO MEMBERS

No. 2010 - 080
September 8, 2010

ERRATUM

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

CDCC hereby corrects the English version of the Notice to Members No. 078-10 dated September 2, 2010, regarding the Inter-month Spread Charges for BAX transactions (the value of 235$ should have been **187$**), the Consecutive « Butterfly » Spread Charge for BAX transactions (the value of 166$ should have been **140$**) and the Non-Consecutive « Butterfly » Spread Charge for BAX transactions (the value of 262$ should have been **232$**).

Please take note that the correction is applicable to the Notice to Members only and the updated parameters have been correctly implemented with END OF DAY batch processing on September 7, 2010.

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

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