



## NOTICE TO MEMBERS

No. 2011 - 098

September 19, 2011

### **Erratum**

#### **Margin Rates for Inter-Month Spread**

It should be noted that the UPDATED margin rates for inter-month spread for S&P/TSX 60 Index Mini Futures (SXM) should be changed to \$125 rather than \$100. Updated parameters will be implemented with END OF DAY batch processing on September 19, 2011.

For any further information, please contact the Risk Management Department at (514) 871-3505.

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President and Chief Clearing Officer

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