



FUTURES MARGIN RATES FILE

PRODUCT DETAILS:

The Futures Margin Rates file is a daily file that provides information regarding the minimum amount of margin required for futures as set out by the Montréal Exchange.

Margins are designed to cover the market risk associated with each participant's position. They are determined using industry-accepted methodologies and designed to provide the desired level of protection to cover market movement on open positions and unsettled operations.

The initial margin represents the amount a client must deposit in his account before entering into position in the market. Maintenance margin is the additional amount to deposit in an account in order to bring it back to the required level following market fluctuations.

FREQUENCY: **DAILY**
FORMAT: **GZ FILE**

COVERAGE INCLUDES:

Three-month Canadian Bankers Acceptance Futures

Three-Month CORRA Futures

Ten-year Government of Canada Bond Futures

30-Year Government of Canada Bond Futures

S&P/TSX Composite Index Mini Futures

S&P/TSX 60 ESG Index Futures

S&P/MX International Cannabis Index Futures

S&P/TSX Global Gold Index Futures

S&P/TSX Capped Financials Index Futures

S&P/TSX 60 Index Futures

S&P/TSX Composite Index Banks (Industry Group) Futures

S&P/TSX 60 Index Mini Futures

S&P/TSX Capped Utilities Index Futures

Canadian Equity Futures

Canadian Exchange Traded Fund Futures

FIELD NAMES:

MARGIN TYPE

SPREAD CHARGE TYPE

FUTURES CONTRACT

DESCRIPTION

HEDGER MARGIN RATE

SPECULATOR MARGIN RATE

CURRENCY TYPE

TIER

STRATEGY

SPREAD PRIORITY

NB LEGS

LEG 1

LEG 1 RATIO

LEG 1 SYMBOL

LEG 2

LEG 2 RATIO

LEG 2 SYMBOL

LEG 3

LEG 3 RATIO

LEG 3 SYMBOL



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