



NOTICE TO MEMBERS

No. 2011 - 006

January 5, 2011

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

Pursuant to Rule A-7, CDCC updates on a regular basis its margin parameters:

- margin intervals;
- margin rates for inter-month spread for all futures contracts;
- margin rates for consecutive and non-consecutive butterfly spreads for BAX futures contracts;
- margin relief for inter-commodities spread between CGB – CGZ, CGB – LGB, CGF – BAX, CGF – CGZ, CGF – CGB, CGB – BAX and SXF – SCF futures contracts;

Updated parameters will be implemented with END OF DAY batch processing on January 7, 2011.

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

Glenn Goucher
Senior Vice-President and Chief Clearing Officer

Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	8.92%	8.54%
ABX	Barrick Gold Corporation	8.36%	7.54%
ACM.A	Astral Media Inc. Class A	4.28%	4.25%
AEM	Agnico-Eagle Mines Limited	8.80%	8.71%
AER	Groupe Aeroplan Inc.	6.43%	6.24%
AET.UN	ARC Energy Trust	6.60%	7.28%
AGF.B	AGF Management Limited Class B	6.74%	6.62%
AGI	Alamos Gold Inc.	15.45%	11.79%
AGU	Agrium Inc.	8.63%	8.38%
ALA	AltaGas Ltd.	4.60%	5.02%
ANO	Anatolia Minerals Development Limited	14.90%	14.31%
ANV	Allied Nevada Gold Corp.	13.27%	12.85%
ARE	Aecon Group Inc.	12.22%	7.49%
ARZ	Aurizon Mines Ltd.	16.11%	12.70%
ATA	ATS Automation Tooling Systems Inc.	13.33%	9.60%
ATD.B	Alimentation Couche-Tard Inc. Class B	7.62%	6.89%
ATH	Athabasca Oil Sands Corp.	11.40%	11.14%
ATP	Atlantic Power Corporation	6.71%	6.14%
AXR	Alexco Resource Corp.	19.51%	20.66%
BAM.A	Brookfield Asset Management Inc. Class A	5.88%	5.65%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.12%	0.12%
BBD.B	Bombardier Inc. Class B	9.42%	9.03%
BCB	Cott Corporation	8.97%	8.91%
BCE	BCE Inc.	4.25%	4.62%
BIN	IESI-BFC Ltd.	7.07%	6.84%
BIR	Birchcliff Energy Ltd.	8.37%	7.66%
BLD	Ballard Power Systems Inc.	14.25%	14.14%
BMO	Bank of Montreal	4.92%	7.95%
BNK	Bankers Petroleum Ltd.	13.10%	12.83%
BNS	Bank of Nova Scotia (The)	4.62%	4.64%
BPO	Brookfield Properties Corporation	7.05%	6.59%
BWR	Breakwater Resources Ltd.	16.79%	16.29%
CAE	CAE Inc.	6.14%	6.00%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.37%	4.86%
CAS	Cascades Inc.	9.93%	8.49%
CCA	Cogeco Cable Inc.	5.91%	6.44%
CCO	Cameco Corporation	12.58%	7.82%
CDH	Corridor Resources Inc.	16.09%	34.85%
CDM	Coeur d'Alene Mines Corporation	14.94%	12.15%

Canadian Derivatives Clearing Corporation

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CFP	Canfor Corporation	10.68%	9.29%
CG	Centerra Gold Inc.	15.96%	13.01%
CGB	Ten-year Government of Canada Bond Futures	1.65%	2.04%
CGF	Five-year Government of Canada Bond Futures	1.14%	1.22%
CGG	China Gold International Resources Corp. Ltd.	18.38%	18.22%
CGL	Claymore Gold Bullion ETF	5.36%	4.41%
CGZ	Two-year Government of Canada Bond Futures	0.52%	0.53%
CIX	CI Financial Corp.	5.60%	5.39%
CJR.B	Corus Entertainment Inc. Class B	6.35%	6.12%
CLM	Consolidated Thompson Iron Mines Limited	13.21%	11.43%
CLS	Celestica Inc.	8.14%	7.95%
CLT	Celtic Exploration Ltd.	19.66%	11.52%
CM	Canadian Imperial Bank of Commerce	5.15%	5.16%
CNL	Continental Gold Limited	17.68%	16.87%
CNQ	Canadian Natural Resources Limited	6.99%	6.72%
CNR	Canadian National Railway Company	5.27%	5.13%
COM	Cardiome Pharma Corp.	14.63%	20.01%
COS.UN	Canadian Oil Sands Trust Units	7.95%	12.38%
COW	Claymore Global Agriculture	4.39%	4.35%
CP	Canadian Pacific Railway Limited	6.00%	5.81%
CPG	Crescent Point Energy Corp.	4.49%	4.57%
CPX	Capital Power Corporation	3.86%	3.79%
CR	Crew Energy Inc.	9.29%	8.98%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	9.25%	6.93%
CSI	Colossus Minerals Inc.	13.87%	13.59%
CTC.A	Canadian Tire Corporation, Limited Class A	7.92%	5.60%
CU	Canadian Utilities Limited	4.65%	4.60%
CUM	Copper Mountain Mining Corporation	15.28%	15.06%
CVE	Cenovus Energy Inc.	7.99%	7.73%
CWB	Canadian Western Bank	6.27%	7.13%
CWT.UN	Calloway Real Estate Investment Trust	4.92%	5.93%
DAY	Daylight Energy Ltd.	7.09%	7.01%
DC.A	Dundee Corporation	11.09%	8.24%
DGC	Detour Gold Corporation	12.19%	11.69%
DOL	Dollarama Inc.	6.09%	5.19%
DPM	Dundee Precious Metals Inc.	17.01%	12.90%
DWI	DragonWave Inc.	16.79%	16.61%
ECA	EnCana Corporation	6.74%	6.43%
EDV	Endeavour Mining Corporation (Converge)	21.77%	21.38%
EGU	European Goldfields Limited	13.57%	13.60%
ELD	Eldorado Gold Corporation	9.89%	9.67%
EMA	Emera Inc.	6.65%	5.08%

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ENB	Enbridge Inc.	3.94%	3.78%
EQN	Equinox Minerals Limited	16.27%	13.12%
ERF.UN	Enerplus Resources Fund Units	6.81%	7.08%
ESI	Ensign Energy Services Inc.	5.95%	5.80%
EXE.UN	Extendicare Real Estate Investment Trust	10.53%	7.36%
FCR	First Capital Realty Inc.	4.52%	4.44%
FEL	Fairborne Energy Ltd.	11.32%	9.70%
FM	First Quantum Minerals Ltd.	13.33%	13.51%
FNV	Franco-Nevada Corporation	9.21%	7.60%
FR	First Majestic Silver Corp.	19.49%	18.71%
FRC	Canyon Services Group Inc.	14.74%	13.29%
FRG	Fronteer Development Group Inc.	15.35%	13.81%
FTS	Fortis Inc.	5.63%	4.81%
FTT	Finning International Inc.	8.20%	7.69%
G	Goldcorp Inc.	8.61%	8.18%
G	Goldcorp Inc. (Converge)	14.17%	13.45%
GAM	Gammon Gold Inc.	12.59%	12.56%
GAS	Claymore Natural Gas Commodity ETF	10.43%	10.47%
GBU	Gabriel Resources Ltd.	14.63%	14.58%
GC	Great Canadian Gaming Corporation	8.06%	7.71%
GCE	Grande Cache Coal Corporation	19.96%	18.11%
GIB.A	CGI Group Inc. Class A	10.46%	6.75%
GIL	Gildan Activewear Inc.	7.45%	8.57%
GMP	GMP Capital Inc.	15.49%	10.21%
GNA1	Gerdau Ameristeel Corporation (adjusted)	15.05%	15.00%
GO	Galleon Energy Inc.	13.25%	11.17%
GSC	Golden Star Resources Ltd.	21.21%	13.62%
GSL	Greystar Resources Ltd.	22.55%	22.32%
GTE	Gran Tierra Energy Inc.	10.06%	9.86%
GUY	Guyana Goldfields Inc.	10.29%	9.85%
GW	Garda World Security Corporation	12.27%	11.69%
GWO	Great-West Lifeco Inc.	4.69%	4.60%
HBM	HudBay Minerals Inc.	11.77%	11.54%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	11.07%	9.84%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	10.68%	9.71%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	7.76%	7.65%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	7.82%	7.70%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	14.61%	13.98%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	14.52%	13.86%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.57%	3.46%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	22.17%	23.30%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	22.10%	23.19%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	15.54%	15.09%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	15.38%	15.01%
HR.UN	H&R Real Estate Investment Trust	5.93%	5.53%
HSE	Husky Energy Inc.	5.41%	5.21%
HW	Harry Winston Diamond Corporation	13.43%	15.57%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	7.22%	6.97%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	7.14%	6.91%
IAG	Industrial Alliance Insurance and Financial Services Inc.	5.78%	5.31%
IFC	Intact Financial Corporation	5.97%	4.97%
IGM	IGM Financial Inc.	4.54%	4.15%
IMG	IAMGOLD Corporation	11.67%	11.14%
IMN	Inmet Mining Corporation	11.39%	11.61%
IMO	Imperial Oil Limited	4.60%	5.09%
IMX	IMAX Corp.	12.89%	12.98%
ITH	International Tower Hill Mines Ltd.	15.85%	13.14%
IVN1	Ivanhoe Mines Ltd. (adjusted)	12.01%	19.44%
JAG	Jaguar Mining Inc.	15.02%	14.11%
K	Kinross Gold Corporation	9.17%	8.78%
K1	Red Back Mining Inc. (adjusted)	11.15%	10.77%
KGI	Kirkland Lake Gold Inc.	15.04%	13.03%
KGN	Keegan Resources Inc	11.72%	10.99%
L	Loblaw Companies Limited	4.62%	4.46%
LEG	Legacy Oil and Gas Inc.	13.33%	9.54%
LGB	30-Year Government of Canada Bond Futures	2.20%	3.23%
LLL	lululemon athletica inc.	11.82%	18.27%
LUN	Lundin Mining Corporation	14.04%	13.95%
MBT	Manitoba Telecom Services Inc.	5.22%	4.88%
MCX	Futures Contracts on Canada Carbon Dioxide Equivalent (CO ₂ e) Units	99.99%	99.99%
MFC	Manulife Financial Corporation	12.52%	9.35%
MFL	Minefinders Corporation Ltd.	12.35%	11.15%
MG	Magna International Inc. Class A	8.67%	8.58%
MGO	Migao Corporation	7.01%	6.54%
MIC	Genworth MI Canada Inc.	6.14%	6.05%
MRU.A	Metro Inc. Class A	5.42%	4.99%
MTL	Mullen Group Ltd.	6.59%	6.80%
MX	Methanex Corporation	9.02%	8.70%
NA	National Bank of Canada	5.09%	4.70%
NAE.UN	NAL Oil & Gas Trust	6.71%	6.42%
NDN	Nordion Inc.	6.80%	7.84%
NEM	Neo Material Technologies Inc.	16.98%	14.03%

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NG	NovaGold Resources Inc.	14.95%	14.68%
NGD	New Gold Inc.	14.75%	13.26%
NGL	Angle Energy Inc.	9.78%	10.00%
NKO	Niko Resources Ltd.	7.29%	7.38%
NSU	Nevsun Resources Ltd.	14.95%	14.96%
NT	Nortel Networks Corporation	55.39%	55.39%
NVA	NuVista Energy Ltd.	9.74%	8.20%
NXY	Nexen Inc.	7.32%	7.08%
OCX	Onex Corporation	5.69%	5.59%
ONX	30-Day Overnight Repo Rate Futures	0.15%	0.13%
OPC	OPTI Canada Inc.	26.90%	23.30%
ORA	Aura Minerals Inc.	18.55%	12.23%
OSK	Osisko Mining Corporation	10.60%	9.70%
OTC	Open Text Corporation	10.39%	8.42%
PAA	Pan American Silver Corp.	11.57%	8.99%
PBG1	Petrobank Energy & Resources Ltd. (adjusted)	8.94%	77.46%
PBN	PetroBakken Energy Ltd.	10.21%	10.30%
PCX	Petro-Canada (adjusted)	7.22%	7.61%
PD	Precision Drilling Corp.	9.81%	9.77%
PDL	North American Palladium Ltd.	15.94%	15.31%
PDN	Paladin Resources Ltd.	13.71%	10.59%
PG	Premier Gold Mines Limited	20.94%	13.02%
PGF.UN	Pengrowth Energy Trust Units	8.69%	6.14%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	4.80%	4.85%
PMG	Petrominerales Ltd.	12.61%	12.68%
PMT	Perpetual Energy Inc.	8.28%	7.76%
PMZ.UN	Primaris Retail Real Estate Investment Trust	5.49%	5.34%
POT	Potash Corporation of Saskatchewan Inc.	13.00%	10.45%
POU	Paramount Resources Ltd.	9.69%	8.42%
POW	Power Corporation of Canada	5.25%	5.15%
PPL	Pembina Pipeline Corporation	7.79%	5.52%
PRE	Pacific Rubiales Energy Corp	11.71%	9.05%
PRQ	Progress Energy Resources Corp.	8.52%	11.01%
PWF	Power Financial Corporation	4.71%	4.62%
PWT.UN	Penn West Energy Trust Units	6.07%	6.00%
PXX	Black Pearl Resources Inc.	13.41%	12.01%
QEC	Questerre Energy Corporation	21.39%	28.71%
QLT	QLT Inc.	8.94%	7.69%
QUX	Quadra FNX Mining Ltd.	14.66%	14.38%
RBA	Ritchie Bros.	6.54%	8.17%
RCLB	Rogers Communications Inc. Class B	5.93%	5.72%

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REI.UN	RioCan Real Estate Investment Trust	4.96%	4.86%
RGL	Royal Gold Inc.	8.23%	7.69%
RIM	Research In Motion Limited	10.12%	9.85%
RMX	Rubicon Minerals Corporation	33.97%	18.66%
RON	Rona Inc.	5.41%	6.06%
RUS	Russel Metals Inc.	7.36%	7.45%
RVX	Resverlogix Corp.	69.60%	39.73%
RY	Royal Bank of Canada	5.09%	5.16%
S	Sherritt International Corporation	9.56%	9.21%
SAP	Saputo Inc.	5.45%	6.00%
SBB	Sabina Gold & Silver Corp.	20.26%	16.35%
SC	Shoppers Drug Mart Corporation	5.00%	5.14%
SCF	S&P/TSX Composite Index Mini Futures	3.84%	3.75%
SCP	Sprott Resource Corp.	7.52%	7.63%
SEA	Seabridge Gold Inc.	13.01%	12.86%
SJR.B	Shaw Communications Inc. Class B	4.86%	4.55%
SLF	Sun Life Financial	6.69%	6.29%
SLW	Silver Wheaton Corp.	17.08%	11.51%
SMF	SEMAFO INC.	13.26%	14.80%
SNC	SNC-Lavalin Group Inc.	5.90%	6.13%
SPB	Superior Plus Corp.	8.58%	6.06%
SSO	Silver Standard Resources Inc.	12.12%	10.71%
SU	Suncor Energy Inc.	10.27%	7.31%
SVM	Silvercorp Metals Inc.	20.83%	13.50%
SW	Sierra Wireless, Inc.	14.20%	13.23%
SXA	S&P/TSX Global Gold Index Futures	7.96%	7.09%
SXB	S&P/TSX Capped Financials Index Futures	3.91%	3.88%
SXC	SXC Health Solutions Corp.	10.28%	11.27%
SXF	S&P/TSX Composite Index Futures	3.74%	3.65%
SXH	S&P/TSX Capped Information Technology Index Futures	6.90%	4.66%
SXO	S&P/TSX Index Options	3.63%	3.49%
SXY	S&P/TSX Capped Energy Index Futures	5.54%	5.00%
T	TELUS Corporation	5.09%	4.60%
TA	TransAlta Corporation	4.94%	4.77%
TCK.B	Teck Resources Limited Class B	11.63%	11.55%
TCL.A	Transcontinental Inc.	7.83%	8.74%
TCM	Thompson Creek Metals Company Inc.	12.41%	12.48%
TCW	Trican Well Services Ltd.	8.85%	8.87%
TD	The Toronto-Dominion Bank	4.49%	6.21%
TDG	Trinidad Drilling Ltd.	9.89%	11.66%
TET	Trilogy Energy Corp.	7.22%	7.61%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
TFI	TransForce Inc.	8.20%	7.97%
TGL	TransGlobe Energy Corporation	19.24%	17.51%
TH	Theratechnologies Inc.	27.09%	26.65%
THI	Tim Hortons Inc.	4.40%	3.91%
TIH	Toromont Industries Ltd.	7.51%	6.00%
TKO	Taseko Mines Limited	26.18%	17.43%
TLM	Talisman Energy Inc.	6.66%	6.51%
TNX	Tanzanian Royalty Exploration Corporation	11.68%	11.29%
TRE	Sino-Forest Corporation	10.70%	9.59%
TRI	Thomson Reuters Corporation	4.39%	4.23%
TRP	TransCanada Corporation	3.63%	3.57%
U	Uranium Participation Corporation	10.25%	7.06%
UFS	Domtar Corporation	11.79%	11.80%
USX	Options on the US Dollar	3.08%	3.04%
UUU	Uranium One Inc.	17.82%	12.56%
UUU1	Uranium One Inc. (adjusted)	17.82%	25.36%
VEN	Ventana Gold Corp.	39.86%	21.03%
VET	Vermilion Energy Inc	7.21%	5.92%
VRO	Vero Energy Inc	12.44%	12.01%
VRX	Valeant Pharmaceuticals International Inc.	8.58%	8.67%
VRX2	Valeant Pharmaceuticals International Inc. (adjusted)	9.63%	8.78%
VT	Viterra Inc.	8.38%	7.54%
WCH	Canadian Heavy Crude Oil Differential Price Futures Contract	4.17%	4.20%
WJA	WestJet Airlines Ltd.	7.08%	6.97%
WN	George Weston Limited	5.33%	5.29%
WPT	Westport Innovations Inc.	14.72%	14.23%
WTN	Western Coal Corp	46.48%	25.30%
X	TMX Group Inc.	5.33%	4.72%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.33%	1.36%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	7.32%	6.97%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	5.46%	4.89%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	3.88%	3.86%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	7.32%	6.97%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	3.75%	3.67%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	5.49%	5.44%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.40%	4.28%
XIU	iShares CDN S&P/TSX 60 Index Fund	3.62%	3.52%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	6.44%	6.14%
XRC	Exeter Resources	15.49%	14.94%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	3.84%	3.40%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.84%	0.84%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.85%	4.82%
YLO	Yellow Media Inc.	6.16%	6.08%
YRI	Yamana Gold Inc.	9.25%	8.89%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	3.67%	3.41%

Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$155	\$148
CGB	\$200	\$200
CGF	\$200	\$200
CGZ	\$200	\$200
LGB	\$200	\$200
ONX	\$132	\$132
SCF	\$200	\$200
SXA	\$100	\$100
SXB	\$100	\$100
SXF	\$350	\$350
SXH	\$100	\$100
SXY	\$100	\$100
WCH	\$3550	\$3450
MCX	\$100	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$112	\$93

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$193	\$177

Margin relief for « inter-commodities » spread transactions

Futures Symbol	CURRENT «Inter-commodities» Spread Credit Rate	UPDATED «Inter-commodities» Spread Credit Rate
CGB – CGZ	70%	65%
CGB – LGB	65%	60%
CGB – BAX	70%	80%
CGF – BAX	50%	50%
CGF – CGZ	35%	35%
CGF – CGB	30%	30%
SXF – SCF	90%	90%
