



NOTICE TO MEMBERS

No. 2012 - 029

February 28, 2012

MARGIN PARAMETERS FOR THE MONTREAL EXCHANGE DERIVATIVES INSTRUMENTS AND OVER-THE- COUNTER DERIVATIVES INSTRUMENTS

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 – CGZ, CGF – CGB, SXF – SCF, SXF – SXM and SXM – SCF futures contracts;

Note that only margin intervals are updated on a weekly basis. All other margin parameters are updated on a monthly basis at the beginning of the month.

Updated parameters will be implemented with END OF DAY batch processing on February 29, 2012.

If you have any questions or concerns, please contact CDCC's Member Services department or direct your e-mail inquiries to cdccops@cdcc.ca.

Glenn Goucher
President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

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Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	13.39%	12.54%
ABX	Barrick Gold Corporation	8.35%	8.46%
ACM.A	Astral Media Inc. Class A	5.26%	5.09%
AEM	Agnico-Eagle Mines Limited	13.67%	13.83%
AGF.B	AGF Management Limited Class B	7.18%	6.92%
AGI	Alamos Gold Inc.	13.04%	12.59%
AGU	Agrium Inc.	8.21%	8.19%
AIM	Groupe Aeroplan Inc.	6.22%	9.16%
ALA	AltaGas Ltd.	5.13%	5.15%
ANV	Allied Nevada Gold Corp.	13.65%	13.41%
AQN	Algonquin Power & Utilities Corp.	5.97%	5.97%
AR	Argonaut Gold Inc.	13.92%	13.56%
ARE	Aecon Group Inc.	9.78%	12.53%
ARX	ARC Energy	9.05%	9.05%
ARZ	Aurizon Mines Ltd.	14.08%	14.15%
ASR	Alacer Gold Corp.	13.00%	12.27%
ATA	ATS Automation Tooling Systems Inc.	10.30%	10.11%
ATD.B	Alimentation Couche-Tard Inc. Class B	5.85%	5.84%
ATH	Athabasca Oil Sands Corp.	12.56%	12.61%
ATP	Atlantic Power Corporation	5.86%	5.86%
AUQ	AuRico Gold Inc.	13.28%	13.23%
AVL	Avalon Rare Metals Inc.	21.64%	21.20%
AXR	Alexco Resource Corp.	16.03%	16.01%
AZC	Augusta Resource Corporation	16.61%	16.52%
BA	Bell Aliant Inc.	3.51%	3.51%
BAA	Banro Corporation	19.02%	19.22%
BAM.A	Brookfield Asset Management Inc. Class A	6.19%	6.22%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.29%	0.29%
BBD.B	Bombardier Inc. Class B	11.14%	11.19%
BCB	Cott Corporation	8.40%	7.56%
BCE	BCE Inc.	4.09%	3.80%
BIN	Progressive Waste Solutions Ltd.	6.75%	6.82%
BIR	Birchcliff Energy Ltd.	10.46%	10.51%
BKX	BNK Petroleum Inc.	22.86%	23.25%
BMO	Bank of Montreal	4.58%	4.57%
BNK	Bankers Petroleum Ltd.	15.53%	14.98%
BNP	Bonavista Energy Corporation	8.34%	8.35%
BNS	Bank of Nova Scotia (The)	5.61%	5.57%
BPO	Brookfield Office Properties Inc.	6.94%	6.95%
BRD	Brigus Gold Corp. (Converge)	32.77%	33.17%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
BTE	Baytex Energy Corp.	8.57%	8.57%
BXE	Bellatrix Exploration Ltd.	12.00%	11.92%
CAE	CAE Inc.	6.81%	6.75%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.38%	5.38%
CAS	Cascades Inc.	9.87%	9.93%
CCA	Cogeco Cable Inc.	8.55%	7.24%
CCO	Cameco Corporation	10.96%	11.06%
CCO	Cameco Corporation (Converge)	18.06%	18.21%
CDH	Corridor Resources Inc.	26.47%	26.49%
CDM	Coeur d'Alene Mines Corporation	12.90%	12.87%
CEE	Centamin plc (Converge)	34.45%	33.75%
CEN	Coastal Energy Company	15.02%	14.95%
CF	Canaccord Financial Inc.	12.40%	12.14%
CFP	Canfor Corporation	10.62%	10.61%
CFW	Calfrac Well Services Ltd.	12.16%	12.23%
CFX	Canfor Pulp Products Inc	13.55%	13.20%
CG	Centerra Gold Inc.	13.01%	13.08%
CGB	Ten-year Government of Canada Bond Futures	1.70%	1.69%
CGF	Five-year Government of Canada Bond Futures	0.91%	0.91%
CGG	China Gold International Resources Corp. Ltd.	19.56%	19.76%
CGL	Claymore Gold Bullion ETF	5.51%	5.54%
CGX	Cineplex Inc.	6.57%	6.30%
CGZ	Two-year Government of Canada Bond Futures	0.40%	0.40%
CHR.B	Chorus Aviation Inc.	12.55%	12.17%
CIX	CI Financial Corp.	4.70%	4.70%
CJR.B	Corus Entertainment Inc. Class B	5.82%	5.75%
CLC	CML HealthCare Inc.	6.25%	6.24%
CLS	Celestica Inc.	10.35%	10.29%
CLT	Celtic Exploration Ltd.	11.31%	10.86%
CM	Canadian Imperial Bank of Commerce	5.14%	5.13%
CNL	Continental Gold Limited	14.65%	14.77%
CNL	Continental Gold Limited (Converge)	26.72%	26.89%
CNQ	Canadian Natural Resources Limited	10.35%	10.08%
CNR	Canadian National Railway Company	5.63%	5.59%
COM	Cardiome Pharma Corp.	18.19%	18.09%
COS	Canadian Oil Sands Limited	9.50%	9.51%
COW	Claymore Global Agriculture	6.33%	6.32%
CP	Canadian Pacific Railway Limited	6.67%	6.67%
CPG	Crescent Point Energy Corp.	6.85%	6.85%
CPN	Carpathian Gold Inc. (Converge)	34.53%	34.50%
CPX	Capital Power Corporation	5.17%	5.02%
CR	Crew Energy Inc.	11.75%	11.47%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CS	Capstone Mining Corp.	16.83%	16.88%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	7.95%	7.79%
CSI	Colossus Minerals Inc.	11.69%	11.62%
CTC.A	Canadian Tire Corporation, Limited Class A	6.08%	6.06%
CU	Canadian Utilities Limited	4.82%	4.83%
CUM	Copper Mountain Mining Corporation	17.18%	17.20%
CUS	Canexus Corporation	6.85%	6.37%
CVE	Cenovus Energy Inc.	9.14%	9.13%
CWB	Canadian Western Bank	6.83%	6.73%
CWT.UN	Calloway Real Estate Investment Trust	4.88%	4.88%
DAY1	Daylight Energy Ltd. (adjusted)	30.18%	30.18%
DC.A	Dundee Corporation	6.29%	6.18%
DGC	Detour Gold Corporation	12.15%	12.14%
DH	Davis + Henderson Corporation	6.09%	6.12%
DOL	Dollarama Inc.	4.98%	4.98%
DPM	Dundee Precious Metals Inc.	12.46%	12.52%
DWI	DragonWave Inc.	24.89%	24.76%
ECA	EnCana Corporation	15.10%	10.18%
EDR	Endeavour Silver Corp.	18.03%	18.03%
EDV	Endeavour Mining Corporation (Converge)	27.38%	25.96%
EFX	Enerflex Ltd.	8.15%	8.10%
EGU	European Goldfields Limited	18.74%	18.75%
ELD	Eldorado Gold Corporation	12.36%	12.74%
EMA	Emera Inc.	4.60%	4.57%
ENB	Enbridge Inc.	5.10%	5.51%
EOM	Eco Oro Minerals Corp.	22.90%	22.31%
ERF	Enerplus Corporation	6.94%	6.96%
ESI	Ensign Energy Services Inc.	10.88%	10.92%
EXE.UN	Extencicare Real Estate Investment Trust	9.87%	9.87%
EXE.UN	Extencicare Real Estate Investment Trust (Converge)	16.89%	16.88%
FCR	First Capital Realty Inc.	4.85%	4.85%
FEL	Fairborne Energy Ltd.	13.14%	13.21%
FM	First Quantum Minerals Ltd.	19.58%	19.05%
FNV	Franco-Nevada Corporation	8.55%	9.30%
FR	First Majestic Silver Corp.	17.48%	17.47%
FRC	Canyon Services Group Inc.	12.93%	13.11%
FRU	Freehold Royalties Ltd.	6.03%	6.01%
FTS	Fortis Inc.	4.48%	4.46%
FTT	Finning International Inc.	10.99%	10.61%
FVI	Fortuna Silver Mines Inc.	17.84%	17.86%
G	Goldcorp Inc.	9.39%	9.28%
G	Goldcorp Inc. (Converge)	15.48%	15.30%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
GAS	Claymore Natural Gas Commodity ETF	14.93%	11.85%
GBU	Gabriel Resources Ltd.	15.11%	15.05%
GBU	Gabriel Resources Ltd. (Converge)	25.67%	25.56%
GC	Great Canadian Gaming Corporation	7.30%	7.61%
GCE	Grande Cache Coal Corporation	32.57%	32.11%
GCU	Gold Canyon Resources Inc. (Converge)	38.28%	38.32%
GEI	Gibson Energy Inc.	5.98%	5.95%
GIB.A	CGI Group Inc. Class A	6.74%	6.73%
GIL	Gildan Activewear Inc.	17.29%	17.25%
GMP	GMP Capital Inc.	12.85%	12.50%
GO	Guide Exploration Ltd.	16.83%	16.42%
GSC	Golden Star Resources Ltd.	21.21%	20.40%
GTE	Gran Tierra Energy Inc.	11.72%	11.43%
GUY	Guyana Goldfields Inc.	14.44%	20.62%
GW	Garda World Security Corporation	11.61%	11.40%
GWO	Great-West Lifeco Inc.	5.88%	5.75%
HBM	HudBay Minerals Inc.	9.76%	9.75%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	14.87%	14.89%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	14.94%	14.96%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	9.48%	9.48%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	9.45%	9.45%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	16.09%	16.26%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	16.30%	16.49%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	4.96%	4.97%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	37.67%	29.72%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	38.00%	29.79%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	16.98%	17.04%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	16.87%	16.93%
HR.UN	H&R Real Estate Investment Trust	5.28%	5.29%
HSE	Husky Energy Inc.	6.73%	6.75%
HW	Harry Winston Diamond Corporation	12.50%	12.32%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	9.96%	9.99%
HXT	Horizons S&P/TSX 60 Index ETF	4.97%	4.98%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	9.97%	9.99%
IAG	Industrial Alliance Insurance and Financial Services Inc.	9.53%	9.25%
IFC	Intact Financial Corporation	5.95%	5.82%
IGM	IGM Financial Inc.	4.32%	4.33%
IMG	IAMGOLD Corporation	11.69%	12.52%
IMN	Inmet Mining Corporation	11.73%	11.76%
IMO	Imperial Oil Limited	7.17%	7.15%
IMX	IMAX Corp.	15.69%	15.80%
ITH	International Tower Hill Mines Ltd.	16.38%	16.43%

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IVN	Ivanhoe Mines Ltd.	18.48%	17.95%
JAG	Jaguar Mining Inc.	28.08%	28.05%
JE	Just Energy Group Inc.	6.86%	6.60%
K	Kinross Gold Corporation	14.24%	14.37%
K1	Red Back Mining Inc. (adjusted)	14.16%	14.28%
KAT	Katanga Mining Limited (Converge)	36.44%	36.48%
KEY	Keyera Corp.	7.52%	7.22%
KGI	Kirkland Lake Gold Inc.	12.25%	12.18%
KGN	Keegan Resources Inc	20.94%	20.72%
L	Loblaw Companies Limited	4.91%	6.47%
LEG	Legacy Oil and Gas Inc.	12.83%	12.46%
LGB	30-Year Government of Canada Bond Futures	2.85%	2.73%
LLL	lululemon athletica inc.	12.55%	12.53%
LSG	Lake Shore Gold Corp.	20.99%	20.94%
LUN	Lundin Mining Corporation	17.21%	17.22%
MAG	MAG Silver Corp.	14.93%	15.02%
MBT	Manitoba Telecom Services Inc.	6.58%	6.72%
MDA	MacDonald, Dettwiler and Associates Ltd.	7.13%	7.08%
MDI	Major Drilling Group International Inc.	12.67%	12.73%
MEG	MEG Energy Corp.	10.78%	10.44%
MFC	Manulife Financial Corporation	10.04%	9.95%
MFI	Maple Leaf Foods Inc.	6.24%	6.27%
MFL	Minefinders Corporation Ltd.	21.52%	15.94%
MG	Magna International Inc.	10.60%	10.68%
MGO	Migao Corporation	16.03%	18.14%
MIC	Genworth MI Canada Inc.	8.30%	7.86%
ML	Mercator Minerals Ltd.	19.38%	18.86%
MRE	Martinrea International Inc.	10.74%	10.74%
MRU	Metro Inc.	5.53%	5.65%
MTL	Mullen Group Ltd.	7.37%	7.41%
MX	Methanex Corporation	8.36%	8.24%
NA	National Bank of Canada	4.80%	4.79%
NAE	NAL Energy Corporation	10.27%	10.32%
NDM	Northern Dynasty Minerals Ltd.	16.42%	16.02%
NDN	Nordion Inc.	6.20%	6.17%
NEM	Neo Material Technologies Inc.	14.44%	14.44%
NG	NovaGold Resources Inc.	18.83%	18.89%
NGD	New Gold Inc.	11.95%	11.90%
NGL	Angle Energy Inc.	11.45%	11.32%
NKO	Niko Resources Ltd.	12.21%	12.05%
NPI	Northland Power Inc.	5.60%	5.61%
NSU	Nevsun Resources Ltd.	29.93%	30.77%

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NVA	NuVista Energy Ltd.	15.78%	15.03%
NXY	Nexen Inc.	10.24%	10.21%
OCX	Onex Corporation	6.37%	6.33%
OIS	Overnight Index Swap Futures	0.07%	0.07%
ONR1	Open Range Energy Corp. (adjusted)	19.90%	19.83%
ONX	30-Day Overnight Repo Rate Futures	0.07%	0.07%
ORA	Aura Minerals Inc.	20.96%	20.47%
OSK	Osisko Mining Corporation	11.84%	11.88%
OTC	Open Text Corporation	15.69%	15.38%
PAA	Pan American Silver Corp.	12.14%	12.32%
PBG	Petrobank Energy and Resources Ltd.	15.51%	15.58%
PBN	PetroBakken Energy Ltd.	14.94%	15.05%
PD	Precision Drilling Corp.	14.31%	14.31%
PDL	North American Palladium Ltd.	20.00%	20.09%
PDN	Paladin Resources Ltd.	17.84%	17.91%
PEY	Peyto Exploration & Development Corp.	8.84%	8.71%
PG	Premier Gold Mines Limited	16.30%	16.12%
PGF	Pengrowth Corporation	7.53%	7.53%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	5.19%	5.25%
PMG	Petrominerales Ltd.	13.55%	13.54%
PMT	Perpetual Energy Inc.	30.47%	31.13%
PMZ.UN	Primaris Retail Real Estate Investment Trust	4.37%	4.36%
POT	Potash Corporation of Saskatchewan Inc.	9.21%	9.21%
POU	Paramount Resources Ltd.	9.17%	8.97%
POW	Power Corporation of Canada	6.09%	6.12%
PPL	Pembina Pipeline Corporation	6.08%	6.07%
PRE	Pacific Rubiales Energy Corp.	11.65%	11.90%
PRQ	Progress Energy Resources Corp.	9.59%	9.59%
PSN	Poseidon Concepts Corp.	11.60%	11.36%
PVE	Provident Energy Ltd.	9.40%	9.40%
PVG	Pretium Resources Inc.	16.77%	16.57%
PWF	Power Financial Corporation	5.80%	5.85%
PWT	Penn West Petroleum Ltd.	9.29%	8.97%
PXT	Parex Resources Inc.	15.92%	15.92%
PXX	Black Pearl Resources Inc.	15.94%	16.00%
QLT	QLT Inc.	9.73%	9.74%
QUX	Quadra FNX Mining Ltd.	21.30%	20.85%
RBA	Ritchie Bros.	9.51%	9.33%
RCL.B	Rogers Communications Inc. Class B	4.81%	4.77%
REI.UN	RioCan Real Estate Investment Trust	4.50%	4.51%
RES	Rare Element Resources Ltd.	27.21%	26.49%
RGL	Royal Gold Inc.	9.00%	8.89%

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RIM	Research In Motion Limited	15.75%	15.67%
RMX	Rubicon Minerals Corporation	17.72%	17.69%
RON	Rona Inc.	6.37%	6.41%
RR	Rainy River Resources Ltd.	12.92%	12.75%
RUS	Russel Metals Inc.	7.02%	7.03%
RVX	Resverlogix Corp.	21.13%	22.20%
RY	Royal Bank of Canada	5.99%	5.88%
S	Sherritt International Corporation	12.40%	12.40%
SAP	Saputo Inc.	6.56%	6.56%
SBB	Sabina Gold & Silver Corp.	16.15%	16.12%
SC	Shoppers Drug Mart Corporation	6.08%	5.27%
SCF	S&P/TSX Composite Index Mini Futures	4.87%	4.88%
SCL.A	ShawCor Ltd.	8.66%	8.66%
SCP	Sprott Resource Corp.	9.86%	9.84%
SEA	Seabridge Gold Inc.	17.47%	16.83%
SES	Secure Energy Services Inc.	11.55%	11.60%
SGQ	SouthGobi Resources Ltd.	14.26%	14.65%
SGY	Surge Energy Inc.	9.24%	9.06%
SJR.B	Shaw Communications Inc. Class B	5.09%	5.09%
SLF	Sun Life Financial	10.44%	9.59%
SLW	Silver Wheaton Corp.	12.64%	12.68%
SLW	Silver Wheaton Corp. (Converge)	20.82%	20.87%
SMA	SMART Technologies Inc.	17.17%	17.10%
SMF	SEMAFO INC.	15.59%	15.37%
SNC	SNC-Lavalin Group Inc.	7.81%	7.79%
SOY	SunOpta, Inc.	13.16%	12.81%
SPB	Superior Plus Corp.	11.00%	13.75%
SSO	Silver Standard Resources Inc.	16.80%	16.80%
STN	Stantec Inc.	7.74%	7.95%
SU	Suncor Energy Inc.	9.56%	9.61%
SVM	Silvercorp Metals Inc.	16.59%	16.65%
SVY	Savanna Energy Services Corp.	12.44%	12.31%
SW	Sierra Wireless, Inc.	11.92%	11.22%
SXA	S&P/TSX Global Gold Index Futures	8.27%	8.37%
SXB	S&P/TSX Capped Financials Index Futures	4.79%	4.79%
SXC	SXC Health Solutions Corp.	14.25%	14.71%
SXF	S&P/TSX 60 Index Futures	5.15%	5.16%
SXH	S&P/TSX Capped Information Technology Index Futures	6.45%	6.42%
SXM	S&P/TSX 60 Index Mini Futures	5.15%	5.16%
SXO	S&P/TSX 60 Index Options	4.94%	4.95%
SXY	S&P/TSX Capped Energy Index Futures	7.34%	7.35%
T	TELUS Corporation	4.19%	4.20%

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TA	TransAlta Corporation	4.52%	4.50%
TCK.B	Teck Resources Limited Class B	12.72%	12.57%
TCL.A	Transcontinental Inc.	9.65%	9.41%
TCM	Thompson Creek Metals Company Inc.	11.82%	11.81%
TCW	Trican Well Services Ltd.	12.13%	12.27%
TD	The Toronto-Dominion Bank	5.50%	5.49%
TDG	Trinidad Drilling Ltd.	13.78%	13.70%
TET	Trilogy Energy Corp.	13.34%	11.98%
TFI	TransForce Inc.	10.01%	9.95%
TGL	TransGlobe Energy Corporation	13.94%	13.62%
TH	Theratechnologies Inc.	17.90%	18.88%
THI	Tim Hortons Inc.	4.76%	4.85%
THO	Tahoe Resources Inc.	15.44%	15.45%
TIH	Toromont Industries Ltd.	6.91%	6.90%
TKO	Taseko Mines Limited	12.61%	13.01%
TLM	Talisman Energy Inc.	10.89%	10.81%
TMB	Tembec Inc.	16.41%	16.14%
TNX	Tanzanian Royalty Exploration Corporation	25.77%	25.95%
TOU	Tourmaline Oil Corp.	10.05%	10.01%
TRE	Sino-Forest Corporation	99.99%	99.99%
TRI	Thomson Reuters Corporation	5.31%	5.55%
TRP	TransCanada Corporation	4.45%	4.44%
U	Uranium Participation Corporation	10.42%	10.40%
UFS	Domtar Corporation	8.55%	8.52%
USX	Options on the US Dollar	2.76%	2.72%
UUU	Uranium One Inc.	18.91%	19.12%
VET	Vermilion Energy Inc.	7.79%	7.80%
VRO	Vero Energy Inc.	20.01%	19.48%
VRX	Valeant Pharmaceuticals International Inc.	11.40%	11.41%
VSN	Veresen Inc.	5.41%	5.36%
VT	Viterra Inc.	8.37%	9.39%
WCP	Whitecap Resources Inc.	10.03%	10.01%
WIN	Wi-Lan Inc.	14.35%	14.35%
WJA	WestJet Airlines Ltd.	11.07%	10.04%
WN	George Weston Limited	4.71%	4.67%
WPT	Westport Innovations Inc.	15.87%	15.79%
X	TMX Group Inc.	5.20%	4.94%
XCB	iShares DEX All Corporate Bond Index Fund	1.22%	1.21%
XDV	iShares Dow Jones Canada Select Dividend Index Fund	3.52%	3.52%
XEG	iShares S&P/TSX Capped Energy Index Fund	7.50%	7.50%
XFN	iShares S&P/TSX Capped Financials Index Fund	4.75%	4.75%
XG	Extorre Gold Mines Limited	20.88%	19.92%

Canadian Derivatives Clearing Corporation

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
XGD	iShares S&P/TSX Global Gold Index Fund	8.04%	8.15%
XIC	iShares S&P/TSX Capped Composite Index Fund	4.77%	4.78%
XIN	iShares MSCI EAFE Index Fund (CAD-Hedged)	6.44%	6.44%
XIT	iShares S&P/TSX Capped Information Technology Index Fund	6.32%	6.21%
XIU	iShares S&P/TSX 60 Index Fund	4.95%	4.96%
XMA	iShares S&P/TSX Capped Materials Index Fund	8.00%	8.03%
XRC	Exeter Resources	15.57%	15.70%
XRE	iShares S&P/TSX Capped REIT Index Fund	3.42%	3.42%
XSB	iShares DEX Short Term Bond Index Fund	0.67%	0.67%
XSP	iShares S&P 500 Index Fund (CAD-Hedged)	6.23%	6.23%
YLO	Yellow Media Inc.	43.53%	44.02%
YRI	Yamana Gold Inc.	10.55%	10.58%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	5.26%	5.27%
ZEB	BMO S&P/TSX Equal Weight Bank Index ETF	4.61%	4.61%
ZEB	BMO S&P/TSX Equal Weight Bank Index ETF (Converge)	10.12%	10.12%

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Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$285	\$285
CGB	\$450	\$450
CGF	\$450	\$450
CGZ	\$450	\$450
LGB	\$450	\$450
ONX	\$132	\$132
OIS	\$132	\$132
SCF	\$200	\$200
SXA	\$100	\$100
SXB	\$100	\$100
SXF	\$500	\$500
SXH	\$100	\$100
SXM	\$125	\$125
SXY	\$100	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$190	\$190

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$200	\$200

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Margin relief for « inter-commodities » spread transactions

Futures Symbol	CURRENT «Inter-commodities» Spread Credit Rate	UPDATED «Inter-commodities» Spread Credit Rate
CGB – CGZ	60%	60%
CGB – LGB	55%	55%
CGF – CGZ	65%	65%
CGF – CGB	80%	80%
SXF – SCF	85%	85%
SXF – SXM	100%	100%
SXM – SCF	85%	85%

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