



## NOTICE TO MEMBERS

No. 2011 - 035

April 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 April 7, 2011.

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

Glenn Goucher  
President and Chief Clearing Officer

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## Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	8.32%	<b>10.17%</b>
ABX	Barrick Gold Corporation	7.36%	<b>7.36%</b>
ACM.A	Astral Media Inc. Class A	4.44%	<b>4.25%</b>
AEM	Agnico-Eagle Mines Limited	10.37%	<b>8.62%</b>
AER	Groupe Aeroplan Inc.	6.02%	<b>5.66%</b>
AGF.B	AGF Management Limited Class B	6.18%	<b>6.14%</b>
AGI	Alamos Gold Inc.	12.52%	<b>11.03%</b>
AGU	Agrium Inc.	7.95%	<b>7.79%</b>
ALA	AltaGas Ltd.	4.58%	<b>4.64%</b>
ANV	Allied Nevada Gold Corp.	12.16%	<b>12.51%</b>
ARE	Aecon Group Inc.	12.72%	<b>8.17%</b>
ARX	ARC Energy	6.19%	<b>7.89%</b>
ARZ	Aurizon Mines Ltd.	13.15%	<b>11.88%</b>
ASR	Alacer Gold Corp.	13.79%	<b>13.67%</b>
ATA	ATS Automation Tooling Systems Inc.	10.33%	<b>9.55%</b>
ATD.B	Alimentation Couche-Tard Inc. Class B	6.83%	<b>6.84%</b>
ATH	Athabasca Oil Sands Corp.	10.20%	<b>10.24%</b>
ATP	Atlantic Power Corporation	5.95%	<b>5.70%</b>
AVL	Avalon Rare Metals Inc.	30.15%	<b>29.80%</b>
AVM	Anvil Mining Limited	15.04%	<b>14.41%</b>
AXR	Alexco Resource Corp.	16.27%	<b>19.26%</b>
BAM.A	Brookfield Asset Management Inc. Class A	5.63%	<b>5.70%</b>
BAX	Three-month Canadian Bankers' Acceptance Futures	0.12%	<b>0.13%</b>
BBD.B	Bombardier Inc. Class B	10.47%	<b>14.76%</b>
BCB	Cott Corporation	8.99%	<b>8.95%</b>
BCE	BCE Inc.	3.86%	<b>3.80%</b>
BIN	IESI-BFC Ltd.	6.89%	<b>6.91%</b>
BIR	Birchcliff Energy Ltd.	7.75%	<b>7.47%</b>
BMO	Bank of Montreal	5.20%	<b>5.08%</b>
BNK	Bankers Petroleum Ltd.	12.41%	<b>15.30%</b>
BNP	Bonavista Energy Corporation	6.11%	<b>5.48%</b>
BNS	Bank of Nova Scotia (The)	4.79%	<b>4.58%</b>
BPO	Brookfield Properties Corporation	6.27%	<b>6.17%</b>
BTE	Baytex Energy Corp.	6.09%	<b>6.20%</b>
BWR	Breakwater Resources Ltd.	15.52%	<b>15.84%</b>
CAE	CAE Inc.	5.97%	<b>5.84%</b>
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.93%	<b>5.85%</b>
CAS	Cascades Inc.	8.28%	<b>14.48%</b>
CCA	Cogeco Cable Inc.	5.07%	<b>5.55%</b>

<b>Underlying Symbol</b>	<b>Name</b>	<b>CURRENT Margin Intervals</b>	<b>UPDATED Margin Intervals</b>
CCO	Cameco Corporation	8.93%	<b>18.50%</b>
CDH	Corridor Resources Inc.	19.79%	<b>20.42%</b>
CDM	Coeur d'Alene Mines Corporation	15.89%	<b>14.85%</b>
CFP	Canfor Corporation	9.05%	<b>13.66%</b>
CG	Centerra Gold Inc.	15.74%	<b>13.12%</b>
CGB	Ten-year Government of Canada Bond Futures	1.66%	<b>1.62%</b>
CGF	Five-year Government of Canada Bond Futures	1.07%	<b>1.76%</b>
CGG	China Gold International Resources Corp. Ltd.	17.33%	<b>17.25%</b>
CGL	Claymore Gold Bullion ETF	4.25%	<b>4.09%</b>
CGZ	Two-year Government of Canada Bond Futures	0.53%	<b>0.99%</b>
CHR.B	Chorus Aviation Inc.	7.92%	<b>7.92%</b>
CIX	CI Financial Corp.	5.07%	<b>5.15%</b>
CJR.B	Corus Entertainment Inc. Class B	5.94%	<b>6.15%</b>
CLC	CML HealthCare Inc.	5.90%	<b>6.17%</b>
CLM	Consolidated Thompson Iron Mines Limited	15.33%	<b>14.12%</b>
CLS	Celestica Inc.	8.79%	<b>7.84%</b>
CLT	Celtic Exploration Ltd.	12.92%	<b>11.68%</b>
CM	Canadian Imperial Bank of Commerce	5.16%	<b>5.10%</b>
CNL	Continental Gold Limited	16.40%	<b>16.19%</b>
CNQ	Canadian Natural Resources Limited	7.67%	<b>9.10%</b>
CNR	Canadian National Railway Company	4.96%	<b>4.95%</b>
COM	Cardiome Pharma Corp.	16.30%	<b>14.81%</b>
COS	Canadian Oil Sands Limited	8.42%	<b>8.70%</b>
COW	Claymore Global Agriculture	4.66%	<b>4.53%</b>
CP	Canadian Pacific Railway Limited	5.51%	<b>5.44%</b>
CPG	Crescent Point Energy Corp.	4.55%	<b>6.30%</b>
CPX	Capital Power Corporation	6.13%	<b>3.96%</b>
CR	Crew Energy Inc.	8.80%	<b>8.81%</b>
CS	Capstone Mining Corp.	15.87%	<b>13.66%</b>
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	6.97%	<b>6.81%</b>
CSI	Colossus Minerals Inc.	12.22%	<b>11.15%</b>
CTC.A	Canadian Tire Corporation, Limited Class A	5.95%	<b>5.62%</b>
CU	Canadian Utilities Limited	4.46%	<b>4.47%</b>
CUM	Copper Mountain Mining Corporation	15.72%	<b>15.22%</b>
CVE	Cenovus Energy Inc.	7.54%	<b>8.25%</b>
CWB	Canadian Western Bank	6.36%	<b>6.17%</b>
CWT.UN	Calloway Real Estate Investment Trust	4.64%	<b>4.75%</b>
DAY	Daylight Energy Ltd.	6.56%	<b>6.64%</b>
DC.A	Dundee Corporation	8.07%	<b>8.13%</b>
DGC	Detour Gold Corporation	15.16%	<b>13.30%</b>
DOL	Dollarama Inc.	4.66%	<b>4.70%</b>
DPM	Dundee Precious Metals Inc.	12.83%	<b>14.88%</b>

<b>Underlying Symbol</b>	<b>Name</b>	<b>CURRENT Margin Intervals</b>	<b>UPDATED Margin Intervals</b>
DWI	DragonWave Inc.	17.33%	<b>16.89%</b>
ECA	EnCana Corporation	7.01%	<b>7.26%</b>
EDR	Endeavour Silver Corp.	16.83%	<b>20.92%</b>
EGU	European Goldfields Limited	29.03%	<b>17.63%</b>
ELD	Eldorado Gold Corporation	9.53%	<b>9.54%</b>
EMA	Emera Inc.	4.89%	<b>4.50%</b>
ENB	Enbridge Inc.	3.65%	<b>3.84%</b>
EQN	Equinox Minerals Limited	15.62%	<b>14.78%</b>
ERF	Enerplus Corporation	6.20%	<b>5.99%</b>
ESI	Ensign Energy Services Inc.	11.19%	<b>9.59%</b>
EXE.UN	Extencicare Real Estate Investment Trust	7.24%	<b>7.53%</b>
EXE.UN	Extencicare Real Estate Investment Trust (Converge)	15.20%	<b>13.18%</b>
FCR	First Capital Realty Inc.	4.80%	<b>4.22%</b>
FEL	Fairborne Energy Ltd.	11.84%	<b>10.30%</b>
FM	First Quantum Minerals Ltd.	16.26%	<b>13.54%</b>
FNV	Franco-Nevada Corporation	7.16%	<b>6.92%</b>
FR	First Majestic Silver Corp.	18.91%	<b>19.34%</b>
FRC	Canyon Services Group Inc.	10.88%	<b>9.80%</b>
FRG	Fronteer Development Group Inc.	37.60%	<b>20.09%</b>
FTS	Fortis Inc.	4.80%	<b>4.69%</b>
FTT	Finning International Inc.	6.83%	<b>6.89%</b>
FVI	Fortuna Silver Mines Inc.	22.76%	<b>22.60%</b>
G	Goldcorp Inc.	7.58%	<b>7.55%</b>
G	Goldcorp Inc. (Converge)	12.40%	<b>12.34%</b>
GAM	Gammon Gold Inc.	12.32%	<b>12.65%</b>
GAS	Claymore Natural Gas Commodity ETF	10.27%	<b>10.04%</b>
GBU	Gabriel Resources Ltd.	13.35%	<b>14.30%</b>
GC	Great Canadian Gaming Corporation	7.23%	<b>7.09%</b>
GCE	Grande Cache Coal Corporation	17.67%	<b>17.53%</b>
GIB.A	CGI Group Inc. Class A	6.64%	<b>6.35%</b>
GIL	Gildan Activewear Inc.	6.98%	<b>6.83%</b>
GMP	GMP Capital Inc.	9.65%	<b>8.94%</b>
GNA1	Gerdau Ameristeel Corporation (adjusted)	14.52%	<b>14.36%</b>
GO	Galleon Energy Inc.	10.69%	<b>15.74%</b>
GSC	Golden Star Resources Ltd.	18.66%	<b>13.42%</b>
GSL	Greystar Resources Ltd.	22.36%	<b>26.74%</b>
GTE	Gran Tierra Energy Inc.	10.10%	<b>10.47%</b>
GUY	Guyana Goldfields Inc.	17.44%	<b>12.24%</b>
GW	Garda World Security Corporation	11.13%	<b>10.56%</b>
GWO	Great-West Lifeco Inc.	4.61%	<b>4.66%</b>
HBM	HudBay Minerals Inc.	10.76%	<b>10.62%</b>

<b>Underlying Symbol</b>	<b>Name</b>	<b>CURRENT Margin Intervals</b>	<b>UPDATED Margin Intervals</b>
<b>HED</b>	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	10.61%	<b>12.70%</b>
<b>HEU</b>	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	10.29%	<b>12.67%</b>
<b>HFD</b>	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	7.61%	<b>7.66%</b>
<b>HFU</b>	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	7.63%	<b>7.67%</b>
<b>HGD</b>	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	13.61%	<b>12.96%</b>
<b>HGU</b>	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	13.45%	<b>12.91%</b>
<b>HIX</b>	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.34%	<b>3.59%</b>
<b>HND</b>	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	20.16%	<b>20.37%</b>
<b>HNU</b>	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	20.18%	<b>20.43%</b>
<b>HOD</b>	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	17.32%	<b>15.42%</b>
<b>HOU</b>	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	17.11%	<b>15.33%</b>
<b>HR.UN</b>	H&R Real Estate Investment Trust	5.69%	<b>6.00%</b>
<b>HSE</b>	Husky Energy Inc.	5.38%	<b>5.51%</b>
<b>HW</b>	Harry Winston Diamond Corporation	13.09%	<b>12.59%</b>
<b>HXD</b>	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	6.68%	<b>7.28%</b>
<b>HXT</b>	Horizons S&P/TSX 60 Index ETF	3.10%	<b>3.52%</b>
<b>HXU</b>	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	6.62%	<b>7.29%</b>
<b>IAG</b>	Industrial Alliance Insurance and Financial Services Inc.	5.88%	<b>5.42%</b>
<b>IFC</b>	Intact Financial Corporation	6.29%	<b>5.64%</b>
<b>IGM</b>	IGM Financial Inc.	4.14%	<b>4.16%</b>
<b>IMG</b>	IAMGOLD Corporation	13.54%	<b>10.64%</b>
<b>IMN</b>	Inmet Mining Corporation	10.66%	<b>13.87%</b>
<b>IMO</b>	Imperial Oil Limited	7.38%	<b>7.20%</b>
<b>IMX</b>	IMAX Corp.	12.44%	<b>15.01%</b>
<b>ITH</b>	International Tower Hill Mines Ltd.	14.19%	<b>13.86%</b>
<b>IVN</b>	Ivanhoe Mines Ltd.	11.88%	<b>12.00%</b>
<b>JAG</b>	Jaguar Mining Inc.	13.77%	<b>13.85%</b>
<b>JE</b>	Just Energy Group Inc.	8.13%	<b>5.39%</b>
<b>K</b>	Kinross Gold Corporation	9.41%	<b>9.06%</b>
<b>K1</b>	Red Back Mining Inc. (adjusted)	9.85%	<b>9.72%</b>
<b>KGI</b>	Kirkland Lake Gold Inc.	13.15%	<b>12.07%</b>
<b>KGN</b>	Keegan Resources Inc	10.45%	<b>11.40%</b>
<b>L</b>	Loblaw Companies Limited	4.56%	<b>4.49%</b>
<b>LEG</b>	Legacy Oil and Gas Inc.	9.08%	<b>14.06%</b>
<b>LGB</b>	30-Year Government of Canada Bond Futures	2.37%	<b>2.35%</b>
<b>LLL</b>	lululemon athletica inc.	12.68%	<b>12.93%</b>
<b>LUN</b>	Lundin Mining Corporation	20.51%	<b>14.17%</b>
<b>MAG</b>	MAG Silver Corp.	15.58%	<b>13.95%</b>
<b>MBT</b>	Manitoba Telecom Services Inc.	4.75%	<b>5.81%</b>
<b>MCX</b>	Futures Contracts on Canada Carbon Dioxide Equivalent (CO <sub>2</sub> e) Units	99.99%	<b>99.99%</b>
<b>MEG</b>	MEG Energy Corp.	7.48%	<b>7.33%</b>

<b>Underlying Symbol</b>	<b>Name</b>	<b>CURRENT Margin Intervals</b>	<b>UPDATED Margin Intervals</b>
<b>MFC</b>	Manulife Financial Corporation	9.26%	<b>8.99%</b>
<b>MFL</b>	Minefinders Corporation Ltd.	14.28%	<b>11.04%</b>
<b>MG</b>	Magna International Inc. Class A	12.23%	<b>9.66%</b>
<b>MGO</b>	Migao Corporation	8.18%	<b>8.40%</b>
<b>MIC</b>	Genworth MI Canada Inc.	5.49%	<b>5.32%</b>
<b>ML</b>	Mercator Minerals Ltd.	16.78%	<b>18.20%</b>
<b>MRU.A</b>	Metro Inc. Class A	5.06%	<b>4.83%</b>
<b>MTL</b>	Mullen Group Ltd.	9.74%	<b>8.04%</b>
<b>MX</b>	Methanex Corporation	8.21%	<b>8.16%</b>
<b>NA</b>	National Bank of Canada	4.75%	<b>4.57%</b>
<b>NAE</b>	NAL Energy Corporation	6.27%	<b>6.29%</b>
<b>NDM</b>	Northern Dynasty Minerals Ltd.	21.93%	<b>18.68%</b>
<b>NDN</b>	Nordion Inc.	8.55%	<b>8.62%</b>
<b>NEM</b>	Neo Material Technologies Inc.	12.34%	<b>13.58%</b>
<b>NG</b>	NovaGold Resources Inc.	14.35%	<b>13.56%</b>
<b>NGD</b>	New Gold Inc.	12.63%	<b>13.00%</b>
<b>NGL</b>	Angle Energy Inc.	8.87%	<b>8.94%</b>
<b>NKO</b>	Niko Resources Ltd.	13.92%	<b>9.18%</b>
<b>NSU</b>	Nevsun Resources Ltd.	13.54%	<b>16.36%</b>
<b>NVA</b>	NuVista Energy Ltd.	8.24%	<b>8.26%</b>
<b>NXY</b>	Nexen Inc.	10.95%	<b>11.67%</b>
<b>OCX</b>	Onex Corporation	5.68%	<b>7.10%</b>
<b>ONX</b>	30-Day Overnight Repo Rate Futures	0.12%	<b>0.13%</b>
<b>ORA</b>	Aura Minerals Inc.	11.43%	<b>19.47%</b>
<b>OSK</b>	Osisko Mining Corporation	9.96%	<b>9.82%</b>
<b>OTC</b>	Open Text Corporation	11.90%	<b>8.62%</b>
<b>PAA</b>	Pan American Silver Corp.	13.69%	<b>11.35%</b>
<b>PBG</b>	Petrobank Energy and Resources Ltd.	8.15%	<b>12.47%</b>
<b>PBG1</b>	Petrobank Energy & Resources Ltd. (adjusted)	37.03%	<b>37.20%</b>
<b>PBN</b>	PetroBakken Energy Ltd.	8.26%	<b>10.90%</b>
<b>PD</b>	Precision Drilling Corp.	9.14%	<b>10.91%</b>
<b>PDL</b>	North American Palladium Ltd.	14.98%	<b>13.75%</b>
<b>PDN</b>	Paladin Resources Ltd.	11.71%	<b>25.90%</b>
<b>PEY</b>	Peyto Exploration & Development Corp.	6.38%	<b>6.44%</b>
<b>PG</b>	Premier Gold Mines Limited	13.93%	<b>15.13%</b>
<b>PGF</b>	Pengrowth Corporation	5.81%	<b>5.81%</b>
<b>PJC.A</b>	The Jean Coutu Group (PJC) Inc. Class A	4.77%	<b>4.81%</b>
<b>PMG</b>	Petrominerales Ltd.	11.67%	<b>10.78%</b>
<b>PMT</b>	Perpetual Energy Inc.	7.46%	<b>6.77%</b>
<b>PMZ.UN</b>	Primaris Retail Real Estate Investment Trust	5.27%	<b>5.13%</b>
<b>POT</b>	Potash Corporation of Saskatchewan Inc.	10.07%	<b>10.07%</b>

<b>Underlying Symbol</b>	<b>Name</b>	<b>CURRENT Margin Intervals</b>	<b>UPDATED Margin Intervals</b>
<b>POU</b>	Paramount Resources Ltd.	9.51%	<b>8.17%</b>
<b>POW</b>	Power Corporation of Canada	5.08%	<b>5.01%</b>
<b>PPL</b>	Pembina Pipeline Corporation	5.04%	<b>4.72%</b>
<b>PRE</b>	Pacific Rubiales Energy Corp.	9.82%	<b>14.72%</b>
<b>PRQ</b>	Progress Energy Resources Corp.	11.35%	<b>9.20%</b>
<b>PVE</b>	Provident Energy Ltd.	6.58%	<b>6.59%</b>
<b>PWF</b>	Power Financial Corporation	4.45%	<b>4.40%</b>
<b>PWT</b>	Penn West Petroleum Ltd.	6.88%	<b>5.90%</b>
<b>PXX</b>	Black Pearl Resources Inc.	11.78%	<b>11.77%</b>
<b>QEC</b>	Questerre Energy Corporation	21.98%	<b>27.00%</b>
<b>QLT</b>	QLT Inc.	10.38%	<b>9.62%</b>
<b>QUX</b>	Quadra FNX Mining Ltd.	14.12%	<b>13.75%</b>
<b>RBA</b>	Ritchie Bros.	6.87%	<b>7.76%</b>
<b>RCLB</b>	Rogers Communications Inc. Class B	5.35%	<b>5.06%</b>
<b>REI.UN</b>	RioCan Real Estate Investment Trust	4.65%	<b>5.51%</b>
<b>RGL</b>	Royal Gold Inc.	7.44%	<b>7.50%</b>
<b>RIM</b>	Research In Motion Limited	9.63%	<b>11.71%</b>
<b>RMX</b>	Rubicon Minerals Corporation	20.47%	<b>21.96%</b>
<b>RON</b>	Rona Inc.	8.17%	<b>5.70%</b>
<b>RUS</b>	Russel Metals Inc.	7.15%	<b>6.81%</b>
<b>RVX</b>	Resverlogix Corp.	35.79%	<b>34.99%</b>
<b>RY</b>	Royal Bank of Canada	4.98%	<b>5.14%</b>
<b>S</b>	Sherritt International Corporation	8.79%	<b>9.10%</b>
<b>SAP</b>	Saputo Inc.	5.57%	<b>5.53%</b>
<b>SBB</b>	Sabina Gold & Silver Corp.	15.92%	<b>15.90%</b>
<b>SC</b>	Shoppers Drug Mart Corporation	6.59%	<b>5.63%</b>
<b>SCF</b>	S&P/TSX Composite Index Mini Futures	3.41%	<b>3.77%</b>
<b>SCP</b>	Sprott Resource Corp.	7.55%	<b>10.28%</b>
<b>SEA</b>	Seabridge Gold Inc.	13.20%	<b>12.34%</b>
<b>SJR.B</b>	Shaw Communications Inc. Class B	4.36%	<b>4.27%</b>
<b>SLF</b>	Sun Life Financial	6.05%	<b>6.05%</b>
<b>SLW</b>	Silver Wheaton Corp.	14.29%	<b>13.18%</b>
<b>SMA</b>	SMART Technologies Inc.	18.05%	<b>16.02%</b>
<b>SMF</b>	SEMAFO INC.	13.06%	<b>15.73%</b>
<b>SNC</b>	SNC-Lavalin Group Inc.	7.98%	<b>5.86%</b>
<b>SPB</b>	Superior Plus Corp.	8.13%	<b>6.19%</b>
<b>SSO</b>	Silver Standard Resources Inc.	10.82%	<b>11.69%</b>
<b>SU</b>	Suncor Energy Inc.	9.21%	<b>8.91%</b>
<b>SVM</b>	Silvercorp Metals Inc.	15.29%	<b>13.61%</b>
<b>SW</b>	Sierra Wireless, Inc.	27.59%	<b>15.95%</b>
<b>SXA</b>	S&P/TSX Global Gold Index Futures	6.77%	<b>6.69%</b>

<b>Underlying Symbol</b>	<b>Name</b>	<b>CURRENT Margin Intervals</b>	<b>UPDATED Margin Intervals</b>
<b>SXB</b>	S&P/TSX Capped Financials Index Futures	3.83%	<b>3.86%</b>
<b>SXC</b>	SXC Health Solutions Corp.	10.24%	<b>9.19%</b>
<b>SXF</b>	S&P/TSX Composite Index Futures	3.56%	<b>3.83%</b>
<b>SXH</b>	S&P/TSX Capped Information Technology Index Futures	4.89%	<b>5.53%</b>
<b>SXO</b>	S&P/TSX Index Options	3.37%	<b>3.60%</b>
<b>SXY</b>	S&P/TSX Capped Energy Index Futures	5.15%	<b>6.48%</b>
<b>T</b>	TELUS Corporation	4.40%	<b>4.39%</b>
<b>TA</b>	TransAlta Corporation	4.56%	<b>4.30%</b>
<b>TCK.B</b>	Teck Resources Limited Class B	12.41%	<b>11.51%</b>
<b>TCL.A</b>	Transcontinental Inc.	7.05%	<b>6.87%</b>
<b>TCM</b>	Thompson Creek Metals Company Inc.	11.61%	<b>11.60%</b>
<b>TCW</b>	Trican Well Services Ltd.	9.34%	<b>9.25%</b>
<b>TD</b>	The Toronto-Dominion Bank	4.64%	<b>4.70%</b>
<b>TDG</b>	Trinidad Drilling Ltd.	10.62%	<b>12.08%</b>
<b>TET</b>	Trilogy Energy Corp.	22.65%	<b>13.46%</b>
<b>TFI</b>	TransForce Inc.	8.71%	<b>7.53%</b>
<b>TGL</b>	TransGlobe Energy Corporation	19.57%	<b>14.22%</b>
<b>TH</b>	Theratechnologies Inc.	26.05%	<b>26.02%</b>
<b>THI</b>	Tim Hortons Inc.	3.91%	<b>4.57%</b>
<b>TIH</b>	Toromont Industries Ltd.	5.98%	<b>6.05%</b>
<b>TKO</b>	Taseko Mines Limited	16.64%	<b>15.97%</b>
<b>TLM</b>	Talisman Energy Inc.	6.61%	<b>7.72%</b>
<b>TNX</b>	Tanzanian Royalty Exploration Corporation	9.78%	<b>10.03%</b>
<b>TRE</b>	Sino-Forest Corporation	9.35%	<b>9.77%</b>
<b>TRI</b>	Thomson Reuters Corporation	4.34%	<b>4.11%</b>
<b>TRP</b>	TransCanada Corporation	3.55%	<b>3.68%</b>
<b>U</b>	Uranium Participation Corporation	8.00%	<b>21.27%</b>
<b>UFS</b>	Domtar Corporation	11.33%	<b>11.11%</b>
<b>USX</b>	Options on the US Dollar	2.93%	<b>2.95%</b>
<b>UUU</b>	Uranium One Inc.	13.51%	<b>36.68%</b>
<b>UUU1</b>	Uranium One Inc. (adjusted)	16.44%	<b>29.98%</b>
<b>VEN1</b>	Ventana Gold Corp.(ajusted)	19.70%	<b>15.16%</b>
<b>VET</b>	Vermilion Energy Inc.	5.93%	<b>6.25%</b>
<b>VRO</b>	Vero Energy Inc.	9.58%	<b>9.22%</b>
<b>VRX</b>	Valeant Pharmaceuticals International Inc.	11.16%	<b>13.59%</b>
<b>VRX2</b>	Valeant Pharmaceuticals International Inc. (adjusted)	11.12%	<b>13.28%</b>
<b>VT</b>	Viterra Inc.	7.75%	<b>8.48%</b>
<b>WCH</b>	Canadian Heavy Crude Oil Differential Price Futures Contract	4.15%	<b>3.90%</b>
<b>WIN</b>	Wi-Lan Inc.	14.67%	<b>14.63%</b>
<b>WJA</b>	WestJet Airlines Ltd.	12.77%	<b>8.25%</b>
<b>WN</b>	George Weston Limited	5.29%	<b>5.94%</b>
<b>WPT</b>	Westport Innovations Inc.	13.58%	<b>13.51%</b>



<b>Underlying Symbol</b>	<b>Name</b>	<b>CURRENT Margin Intervals</b>	<b>UPDATED Margin Intervals</b>
<b>WTN</b>	Western Coal Corp.	23.82%	<b>19.16%</b>
<b>X</b>	TMX Group Inc.	7.66%	<b>5.10%</b>
<b>XCB</b>	iShares CDN DEX All Corporate Bond Index Fund	1.51%	<b>1.32%</b>
<b>XDV</b>	iShares CDN Dow Jones Canada Select Dividend Index Fund	6.92%	<b>6.49%</b>
<b>XEG</b>	iShares CDN S&P/TSX Capped Energy Index Fund	6.65%	<b>6.91%</b>
<b>XFN</b>	iShares CDN S&P/TSX Capped Financial Index Fund	3.85%	<b>3.87%</b>
<b>XGD</b>	iShares CDN S&P/TSX Global Gold Index Fund	6.92%	<b>6.49%</b>
<b>XIC</b>	iShares CDN S&P/TSX Capped Composite Index Fund	3.28%	<b>3.66%</b>
<b>XIN</b>	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	5.17%	<b>6.20%</b>
<b>XIT</b>	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.94%	<b>4.86%</b>
<b>XIU</b>	iShares CDN S&P/TSX 60 Index Fund	3.39%	<b>3.55%</b>
<b>XMA</b>	iShares CDN S&P/TSX Capped Materials Index Fund	5.84%	<b>5.94%</b>
<b>XRC</b>	Exeter Resources	12.74%	<b>12.77%</b>
<b>XRE</b>	iShares CDN S&P/TSX Capped REIT Index Fund	3.30%	<b>3.37%</b>
<b>XSB</b>	iShares CDN DEX Short Term Bond Index Fund	0.81%	<b>0.81%</b>
<b>XSP</b>	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.62%	<b>4.73%</b>
<b>YLO</b>	Yellow Media Inc.	5.80%	<b>6.60%</b>
<b>YRI</b>	Yamana Gold Inc.	8.28%	<b>8.15%</b>
<b>ZCN</b>	BMO Dow Jones Canada Titans 60 Index ETF	3.32%	<b>4.15%</b>

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**Margin rates for « spread » transactions**

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<b>Futures Symbol</b>	<b>CURRENT Inter-month Spread Charges</b>	<b>UPDATED Inter-month Spread Charges</b>
<b>BAX</b>	\$142	<b>\$120</b>
<b>CGB</b>	\$200	<b>\$200</b>
<b>CGF</b>	\$200	<b>\$200</b>
<b>CGZ</b>	\$200	<b>\$200</b>
<b>LGB</b>	\$200	<b>\$200</b>
<b>ONX</b>	\$132	<b>\$132</b>
<b>SCF</b>	\$200	<b>\$200</b>
<b>SXA</b>	\$100	<b>\$100</b>
<b>SXB</b>	\$100	<b>\$100</b>
<b>SXF</b>	\$350	<b>\$350</b>
<b>SXH</b>	\$100	<b>\$100</b>
<b>SXY</b>	\$100	<b>\$100</b>
<b>WCH</b>	\$3200	<b>\$3000</b>
<b>MCX</b>	\$100	<b>\$100</b>

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**Margin rates for « Butterfly » spread transactions**

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<b>Futures Symbol</b>	<b>CURRENT Consecutive « Butterfly » Spread Charge</b>	<b>UPDATED Consecutive « Butterfly » Spread Charge</b>
<b>BAX</b>	\$83	<b>\$77</b>

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<b>Futures Symbol</b>	<b>CURRENT Non-Consecutive « Butterfly » Spread Charge</b>	<b>UPDATED Non-Consecutive « Butterfly » Spread Charge</b>
<b>BAX</b>	\$158	<b>\$164</b>

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**Margin relief for « inter-commodities » spread transactions**

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<b>Futures Symbol</b>	<b>CURRENT «Inter-commodities» Spread Credit Rate</b>	<b>UPDATED «Inter-commodities» Spread Credit Rate</b>
<b>CGB – CGZ</b>	65%	<b>55%</b>
<b>CGB – LGB</b>	60%	<b>60%</b>
<b>CGB – BAX</b>	80%	<b>40%</b>
<b>CGF – BAX</b>	50%	<b>50%</b>
<b>CGF – CGZ</b>	35%	<b>35%</b>
<b>CGF – CGB</b>	30%	<b>30%</b>
<b>SXF – SCF</b>	90%	<b>80%</b>

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