



NOTICE TO MEMBERS

No. 2011 - 048

May 3, 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 May 5, 2011.

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

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.	10.17%	8.40%
ABX	Barrick Gold Corporation	7.36%	10.15%
ACM.A	Astral Media Inc. Class A	4.25%	4.27%
AEM	Agnico-Eagle Mines Limited	8.62%	9.02%
AER	Groupe Aeroplan Inc.	5.66%	5.67%
AGF.B	AGF Management Limited Class B	6.14%	6.07%
AGI	Alamos Gold Inc.	11.03%	11.92%
AGU	Agrium Inc.	7.79%	7.78%
ALA	AltaGas Ltd.	4.64%	4.55%
ANV	Allied Nevada Gold Corp.	12.51%	14.11%
ARE	Aecon Group Inc.	8.17%	7.80%
ARX	ARC Energy	7.89%	6.72%
ARZ	Aurizon Mines Ltd.	11.88%	11.94%
ASR	Alacer Gold Corp.	13.67%	14.22%
ATA	ATS Automation Tooling Systems Inc.	9.55%	9.30%
ATD.B	Alimentation Couche-Tard Inc. Class B	6.84%	6.63%
ATH	Athabasca Oil Sands Corp.	10.24%	9.83%
ATP	Atlantic Power Corporation	5.70%	5.03%
AVL	Avalon Rare Metals Inc.	29.80%	29.68%
AVM	Anvil Mining Limited	14.41%	14.49%
AXR	Alexco Resource Corp.	19.26%	19.25%
AZC	Augusta Resource Corporation	16.71%	16.68%
BAM.A	Brookfield Asset Management Inc. Class A	5.70%	5.75%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.13%	0.12%
BBD.B	Bombardier Inc. Class B	14.76%	10.25%
BCB	Cott Corporation	8.95%	8.92%
BCE	BCE Inc.	3.80%	3.72%
BIN	IESI-BFC Ltd.	6.91%	6.86%
BIR	Birchcliff Energy Ltd.	7.47%	7.41%
BKX	BNK Petroleum Inc.	18.90%	18.97%
BMO	Bank of Montreal	5.08%	5.03%
BNK	Bankers Petroleum Ltd.	15.30%	12.12%
BNP	Bonavista Energy Corporation	5.48%	5.91%
BNS	Bank of Nova Scotia (The)	4.58%	4.53%
BPO	Brookfield Properties Corporation	6.17%	6.06%
BTE	Baytex Energy Corp.	6.20%	5.98%
BWR	Breakwater Resources Ltd.	15.84%	15.78%
BXE	Bellatrix Exploration Ltd.	10.41%	10.35%
CAE	CAE Inc.	5.84%	5.81%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.85%	5.33%
CAS	Cascades Inc.	14.48%	9.64%
CCA	Cogeco Cable Inc.	5.55%	4.65%
CCO	Cameco Corporation	18.50%	10.82%
CDH	Corridor Resources Inc.	20.42%	15.92%
CDM	Coeur d'Alene Mines Corporation	14.85%	15.34%
CFP	Canfor Corporation	13.66%	13.03%
CG	Centerra Gold Inc.	13.12%	12.18%
CGB	Ten-year Government of Canada Bond Futures	1.62%	1.62%
CGF	Five-year Government of Canada Bond Futures	1.76%	1.16%
CGG	China Gold International Resources Corp. Ltd.	17.25%	16.80%
CGL	Claymore Gold Bullion ETF	4.09%	4.02%
CGZ	Two-year Government of Canada Bond Futures	0.99%	0.60%
CHR.B	Chorus Aviation Inc.	7.92%	7.73%
CIX	CI Financial Corp.	5.15%	5.11%
CJR.B	Corus Entertainment Inc. Class B	6.15%	5.85%
CLC	CML HealthCare Inc.	6.17%	5.73%
CLM	Consolidated Thompson Iron Mines Limited	14.12%	13.55%
CLS	Celestica Inc.	7.84%	7.81%
CLT	Celtic Exploration Ltd.	11.68%	11.49%
CM	Canadian Imperial Bank of Commerce	5.10%	5.04%
CNL	Continental Gold Limited	16.19%	15.91%
CNQ	Canadian Natural Resources Limited	9.10%	8.10%
CNR	Canadian National Railway Company	4.95%	4.91%
COM	Cardiome Pharma Corp.	14.81%	26.87%
COS	Canadian Oil Sands Limited	8.70%	8.94%
COW	Claymore Global Agriculture	4.53%	4.49%
CP	Canadian Pacific Railway Limited	5.44%	5.40%
CPG	Crescent Point Energy Corp.	6.30%	5.00%
CPX	Capital Power Corporation	3.96%	3.80%
CR	Crew Energy Inc.	8.81%	8.65%
CS	Capstone Mining Corp.	13.66%	14.05%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	6.81%	6.93%
CSI	Colossus Minerals Inc.	11.15%	10.92%
CTC.A	Canadian Tire Corporation, Limited Class A	5.62%	5.77%
CU	Canadian Utilities Limited	4.47%	4.43%
CUM	Copper Mountain Mining Corporation	15.22%	15.12%
CVE	Cenovus Energy Inc.	8.25%	7.34%
CWB	Canadian Western Bank	6.17%	6.10%
CWT.UN	Calloway Real Estate Investment Trust	4.75%	4.62%
DAY	Daylight Energy Ltd.	6.64%	7.27%
DC.A	Dundee Corporation	8.13%	8.10%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
DGC	Detour Gold Corporation	13.30%	12.53%
DOL	Dollarama Inc.	4.70%	4.80%
DPM	Dundee Precious Metals Inc.	14.88%	12.62%
DWI	DragonWave Inc.	16.89%	16.59%
ECA	EnCana Corporation	7.26%	6.37%
EDR	Endeavour Silver Corp.	20.92%	20.45%
EGU	European Goldfields Limited	17.63%	20.31%
ELD	Eldorado Gold Corporation	9.54%	10.21%
EMA	Emera Inc.	4.50%	4.53%
ENB	Enbridge Inc.	3.84%	3.75%
EQN	Equinox Minerals Limited	14.78%	32.55%
ERF	Enerplus Corporation	5.99%	5.72%
ESI	Ensign Energy Services Inc.	9.59%	8.11%
EXE.UN	Extencicare Real Estate Investment Trust	7.53%	10.58%
EXE.UN	Extencicare Real Estate Investment Trust (Converge)	13.18%	17.99%
FCR	First Capital Realty Inc.	4.22%	4.27%
FEL	Fairborne Energy Ltd.	10.30%	9.99%
FM	First Quantum Minerals Ltd.	13.54%	14.42%
FNV	Franco-Nevada Corporation	6.92%	6.66%
FR	First Majestic Silver Corp.	19.34%	25.51%
FRC	Canyon Services Group Inc.	9.80%	9.86%
FRG1	Fronteer Gold Inc. (adjusted)	20.09%	19.27%
FTS	Fortis Inc.	4.69%	4.64%
FTT	Finning International Inc.	6.89%	6.83%
FVI	Fortuna Silver Mines Inc.	22.60%	24.34%
G	Goldcorp Inc.	7.55%	7.52%
G	Goldcorp Inc. (Converge)	12.34%	12.28%
GAM	Gammon Gold Inc.	12.65%	11.90%
GAS	Claymore Natural Gas Commodity ETF	10.04%	9.90%
GBU	Gabriel Resources Ltd.	14.30%	13.07%
GC	Great Canadian Gaming Corporation	7.09%	6.60%
GCE	Grande Cache Coal Corporation	17.53%	17.69%
GIB.A	CGI Group Inc. Class A	6.35%	7.00%
GIL	Gildan Activewear Inc.	6.83%	8.19%
GMP	GMP Capital Inc.	8.94%	8.99%
GO	Galleon Energy Inc.	15.74%	10.25%
GSC	Golden Star Resources Ltd.	13.42%	13.43%
GSL	Greystar Resources Ltd.	26.74%	23.64%
GTE	Gran Tierra Energy Inc.	10.47%	10.43%
GUY	Guyana Goldfields Inc.	12.24%	12.65%
GW	Garda World Security Corporation	10.56%	10.68%

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GWO	Great-West Lifeco Inc.	4.66%	4.63%
HBM	HudBay Minerals Inc.	10.62%	10.54%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	12.70%	10.44%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	12.67%	10.38%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	7.66%	7.61%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	7.67%	7.63%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	12.96%	13.30%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	12.91%	13.86%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.59%	3.40%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	20.37%	19.71%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	20.43%	19.77%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	15.42%	15.53%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	15.33%	15.41%
HR.UN	H&R Real Estate Investment Trust	6.00%	5.28%
HSE	Husky Energy Inc.	5.51%	5.61%
HW	Harry Winston Diamond Corporation	12.59%	12.19%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	7.28%	6.86%
HXT	Horizons S&P/TSX 60 Index ETF	3.52%	2.96%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	7.29%	6.81%
IAG	Industrial Alliance Insurance and Financial Services Inc.	5.42%	5.40%
IFC	Intact Financial Corporation	5.64%	5.06%
IGM	IGM Financial Inc.	4.16%	4.21%
IMG	IAMGOLD Corporation	10.64%	12.33%
IMN	Inmet Mining Corporation	13.87%	10.95%
IMO	Imperial Oil Limited	7.20%	6.79%
IMX	IMAX Corp.	15.01%	12.35%
ITH	International Tower Hill Mines Ltd.	13.86%	13.01%
IVN	Ivanhoe Mines Ltd.	12.00%	11.92%
JAG	Jaguar Mining Inc.	13.85%	13.92%
JE	Just Energy Group Inc.	5.39%	5.32%
K	Kinross Gold Corporation	9.06%	8.60%
K1	Red Back Mining Inc. (adjusted)	9.72%	9.57%
KGI	Kirkland Lake Gold Inc.	12.07%	11.62%
KGN	Keegan Resources Inc	11.40%	10.79%
L	Loblaw Companies Limited	4.49%	4.51%
LEG	Legacy Oil and Gas Inc.	14.06%	9.63%
LGB	30-Year Government of Canada Bond Futures	2.35%	2.22%
LLL	lululemon athletica inc.	12.93%	12.67%
LSG	Lake Shore Gold Corp.	11.75%	11.25%
LUN	Lundin Mining Corporation	14.17%	14.40%
MAG	MAG Silver Corp.	13.95%	18.25%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
MBT	Manitoba Telecom Services Inc.	5.81%	4.86%
MCX	Futures Contracts on Canada Carbon Dioxide Equivalent (CO ₂ e) Units	99.99%	99.99%
MEG	MEG Energy Corp.	7.33%	7.71%
MFC	Manulife Financial Corporation	8.99%	9.04%
MFL	Minefinders Corporation Ltd.	11.04%	11.69%
MG	Magna International Inc. Class A	9.66%	9.93%
MGO	Migao Corporation	8.40%	7.50%
MIC	Genworth MI Canada Inc.	5.32%	5.30%
ML	Mercator Minerals Ltd.	18.20%	17.31%
MRU.A	Metro Inc. Class A	4.83%	4.76%
MTL	Mullen Group Ltd.	8.04%	8.05%
MX	Methanex Corporation	8.16%	7.99%
NA	National Bank of Canada	4.57%	4.59%
NAE	NAL Energy Corporation	6.29%	7.10%
NDM	Northern Dynasty Minerals Ltd.	18.68%	15.86%
NDN	Nordion Inc.	8.62%	8.34%
NEM	Neo Material Technologies Inc.	13.58%	12.88%
NG	NovaGold Resources Inc.	13.56%	13.65%
NGD	New Gold Inc.	13.00%	12.55%
NGL	Angle Energy Inc.	8.94%	8.64%
NKO	Niko Resources Ltd.	9.18%	9.42%
NSU	Nevsun Resources Ltd.	16.36%	13.86%
NVA	NuVista Energy Ltd.	8.26%	8.10%
NXY	Nexen Inc.	11.67%	9.60%
OCX	Onex Corporation	7.10%	5.88%
ONX	30-Day Overnight Repo Rate Futures	0.13%	0.13%
ORA	Aura Minerals Inc.	19.47%	23.20%
OSK	Osisko Mining Corporation	9.82%	10.07%
OTC	Open Text Corporation	8.62%	8.84%
PAA	Pan American Silver Corp.	11.35%	16.26%
PBG	Petrobank Energy and Resources Ltd.	12.47%	8.63%
PBN	PetroBakken Energy Ltd.	10.90%	8.14%
PD	Precision Drilling Corp.	10.91%	11.14%
PDL	North American Palladium Ltd.	13.75%	14.16%
PDN	Paladin Resources Ltd.	25.90%	15.26%
PEY	Peyto Exploration & Development Corp.	6.44%	6.75%
PG	Premier Gold Mines Limited	15.13%	13.29%
PGF	Pengrowth Corporation	5.81%	5.89%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	4.81%	5.40%
PMG	Petrominerales Ltd.	10.78%	11.39%
PMT	Perpetual Energy Inc.	6.77%	6.59%

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PMZ.UN	Primaris Retail Real Estate Investment Trust	5.13%	5.01%
POT	Potash Corporation of Saskatchewan Inc.	10.07%	10.12%
POU	Paramount Resources Ltd.	8.17%	7.92%
POW	Power Corporation of Canada	5.01%	4.94%
PPL	Pembina Pipeline Corporation	4.72%	4.76%
PRE	Pacific Rubiales Energy Corp.	14.72%	10.58%
PRQ	Progress Energy Resources Corp.	9.20%	9.22%
PVE	Provident Energy Ltd.	6.59%	6.61%
PWF	Power Financial Corporation	4.40%	4.31%
PWT	Penn West Petroleum Ltd.	5.90%	6.23%
PXX	Black Pearl Resources Inc.	11.77%	11.77%
QEC	Questerre Energy Corporation	27.00%	21.45%
QLT	QLT Inc.	9.62%	10.96%
QUX	Quadra FNX Mining Ltd.	13.75%	14.37%
RBA	Ritchie Bros.	7.76%	7.24%
RCLB	Rogers Communications Inc. Class B	5.06%	5.06%
REI.UN	RioCan Real Estate Investment Trust	5.51%	4.73%
RGL	Royal Gold Inc.	7.50%	7.55%
RIM	Research In Motion Limited	11.71%	15.82%
RMX	Rubicon Minerals Corporation	21.96%	16.19%
RON	Rona Inc.	5.70%	5.61%
RUS	Russel Metals Inc.	6.81%	6.73%
RVX	Resverlogix Corp.	34.99%	28.14%
RY	Royal Bank of Canada	5.14%	5.06%
S	Sherritt International Corporation	9.10%	8.61%
SAP	Saputo Inc.	5.53%	6.15%
SBB	Sabina Gold & Silver Corp.	15.90%	16.14%
SC	Shoppers Drug Mart Corporation	5.63%	5.49%
SCF	S&P/TSX Composite Index Mini Futures	3.77%	3.47%
SCP	Sprott Resource Corp.	10.28%	8.47%
SEA	Seabridge Gold Inc.	12.34%	12.09%
SJR.B	Shaw Communications Inc. Class B	4.27%	5.48%
SLF	Sun Life Financial	6.05%	6.01%
SLW	Silver Wheaton Corp.	13.18%	13.84%
SMA	SMART Technologies Inc.	16.02%	15.62%
SMF	SEMAFO INC.	15.73%	18.35%
SNC	SNC-Lavalin Group Inc.	5.86%	5.78%
SOY	SunOpta, Inc.	11.97%	11.88%
SPB	Superior Plus Corp.	6.19%	6.21%
SSO	Silver Standard Resources Inc.	11.69%	11.09%
SU	Suncor Energy Inc.	8.91%	7.91%

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SVM	Silvercorp Metals Inc.	13.61%	14.04%
SVY	Savanna Energy Services Corp.	10.45%	10.91%
SW	Sierra Wireless, Inc.	15.95%	15.32%
SXA	S&P/TSX Global Gold Index Futures	6.69%	6.98%
SXB	S&P/TSX Capped Financials Index Futures	3.86%	3.83%
SXC	SXC Health Solutions Corp.	9.19%	9.18%
SXF	S&P/TSX Composite Index Futures	3.83%	3.68%
SXH	S&P/TSX Capped Information Technology Index Futures	5.53%	4.83%
SXO	S&P/TSX Index Options	3.60%	3.46%
SXY	S&P/TSX Capped Energy Index Futures	6.48%	5.26%
T	TELUS Corporation	4.39%	4.34%
TA	TransAlta Corporation	4.30%	4.18%
TCK.B	Teck Resources Limited Class B	11.51%	11.84%
TCL.A	Transcontinental Inc.	6.87%	6.98%
TCM	Thompson Creek Metals Company Inc.	11.60%	11.53%
TCW	Trican Well Services Ltd.	9.25%	9.25%
TD	The Toronto-Dominion Bank	4.70%	4.68%
TDG	Trinidad Drilling Ltd.	12.08%	10.16%
TET	Trilogy Energy Corp.	13.46%	13.68%
TFI	TransForce Inc.	7.53%	9.95%
TGL	TransGlobe Energy Corporation	14.22%	12.28%
TH	Theratechnologies Inc.	26.02%	25.96%
THI	Tim Hortons Inc.	4.57%	4.47%
TIH	Toromont Industries Ltd.	6.05%	6.09%
TKO	Taseko Mines Limited	15.97%	15.63%
TLM	Talisman Energy Inc.	7.72%	7.07%
TMB	Tembec Inc.	20.33%	20.01%
TNX	Tanzanian Royalty Exploration Corporation	10.03%	10.03%
TRE	Sino-Forest Corporation	9.77%	9.36%
TRI	Thomson Reuters Corporation	4.11%	4.08%
TRP	TransCanada Corporation	3.68%	3.54%
U	Uranium Participation Corporation	21.27%	11.88%
UFS	Domtar Corporation	11.11%	10.88%
USX	Options on the US Dollar	2.95%	2.86%
UUU	Uranium One Inc.	36.68%	20.40%
UUU1	Uranium One Inc. (adjusted)	29.98%	16.78%
VEN1	Ventana Gold Corp.(ajusted)	15.16%	14.87%
VET	Vermilion Energy Inc.	6.25%	5.83%
VRO	Vero Energy Inc.	9.22%	10.07%
VRX	Valeant Pharmaceuticals International Inc.	13.59%	12.68%
VT	Viterra Inc.	8.48%	7.90%
WIN	Wi-Lan Inc.	14.63%	14.35%

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WJA	WestJet Airlines Ltd.	8.25%	8.19%
WN	George Weston Limited	5.94%	5.33%
WPT	Westport Innovations Inc.	13.51%	19.83%
WTN1	Western Coal Corp. (adjusted)	19.16%	18.75%
X	TMX Group Inc.	5.10%	5.27%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.32%	1.31%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	6.49%	6.78%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	6.91%	7.15%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	3.87%	3.83%
XG	Extorre Gold Mines Limited	18.59%	23.38%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	6.49%	6.78%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	3.66%	3.39%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	6.20%	5.34%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.86%	4.49%
XIU	iShares CDN S&P/TSX 60 Index Fund	3.55%	3.46%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	5.94%	5.64%
XRC	Exeter Resources	12.77%	12.37%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	3.37%	3.32%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.81%	0.75%
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.73%	4.71%
YLO	Yellow Media Inc.	6.60%	6.74%
YRI	Yamana Gold Inc.	8.15%	8.59%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	4.15%	3.39%

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Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$120	\$125
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
MCX	\$100	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$77	\$83

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$164	\$168

Margin relief for « inter-commodities » spread transactions

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