



## NOTICE TO MEMBERS

No. 2011 - 076

July 6, 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 July 8, 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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**Canadian Derivatives Clearing Corporation**

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## Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	8.10%	8.92%
ABX	Barrick Gold Corporation	7.73%	7.07%
ACM.A	Astral Media Inc. Class A	4.19%	4.05%
AEM	Agnico-Eagle Mines Limited	8.37%	9.89%
AER	Groupe Aeroplan Inc.	5.61%	5.24%
AGF.B	AGF Management Limited Class B	5.79%	5.51%
AGI	Alamos Gold Inc.	10.92%	10.98%
AGU	Agrium Inc.	8.56%	8.48%
ALA	AltaGas Ltd.	4.45%	4.40%
ANV	Allied Nevada Gold Corp.	13.39%	14.31%
AQN	Algonquin Power & Utilities Corp.	6.40%	6.07%
ARE	Aecon Group Inc.	8.00%	11.92%
ARX	ARC Energy	8.61%	7.44%
ARZ	Aurizon Mines Ltd.	11.60%	11.58%
ASR	Alacer Gold Corp.	14.03%	13.07%
ATA	ATS Automation Tooling Systems Inc.	9.17%	8.99%
ATD.B	Alimentation Couche-Tard Inc. Class B	6.43%	6.80%
ATH	Athabasca Oil Sands Corp.	11.39%	9.92%
ATP	Atlantic Power Corporation	4.74%	4.39%
AUQ	AuRico Gold Inc.	11.81%	11.28%
AVL	Avalon Rare Metals Inc.	23.84%	23.57%
AVM	Anvil Mining Limited	14.06%	13.00%
AXR	Alexco Resource Corp.	17.30%	17.28%
AZC	Augusta Resource Corporation	16.40%	16.26%
BAM.A	Brookfield Asset Management Inc. Class A	5.87%	5.05%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.11%	0.10%
BBD.B	Bombardier Inc. Class B	10.27%	10.61%
BCB	Cott Corporation	8.79%	8.47%
BCE	BCE Inc.	3.74%	3.54%
BIN	IESI-BFC Ltd.	6.17%	5.73%
BIR	Birchcliff Energy Ltd.	7.24%	7.61%
BKX	BNK Petroleum Inc.	19.56%	16.56%
BMO	Bank of Montreal	4.80%	4.55%
BNK	Bankers Petroleum Ltd.	11.58%	12.17%
BNP	Bonavista Energy Corporation	5.56%	8.33%
BNS	Bank of Nova Scotia (The)	4.34%	4.07%
BPO	Brookfield Office Properties Inc.	5.82%	5.94%
BTE	Baytex Energy Corp.	11.27%	8.58%
BWR	Breakwater Resources Ltd.	23.49%	41.49%
BXE	Bellatrix Exploration Ltd.	10.17%	9.46%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CAE	CAE Inc.	5.59%	6.61%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.30%	5.34%
CAS	Cascades Inc.	9.65%	9.14%
CCA	Cogeco Cable Inc.	4.90%	6.57%
CCO	Cameco Corporation	11.48%	11.36%
CDH	Corridor Resources Inc.	16.97%	18.22%
CDM	Coeur d'Alene Mines Corporation	13.71%	12.85%
CFP	Canfor Corporation	10.71%	11.12%
CG	Centerra Gold Inc.	11.87%	11.79%
CGB	Ten-year Government of Canada Bond Futures	1.56%	1.74%
CGF	Five-year Government of Canada Bond Futures	1.12%	1.10%
CGG	China Gold International Resources Corp. Ltd.	14.68%	22.39%
CGL	Claymore Gold Bullion ETF	4.85%	3.93%
CGZ	Two-year Government of Canada Bond Futures	0.57%	0.55%
CHR.B	Chorus Aviation Inc.	7.07%	6.84%
CIX	CI Financial Corp.	4.69%	5.61%
CJR.B	Corus Entertainment Inc. Class B	5.31%	5.27%
CLC	CML HealthCare Inc.	8.02%	7.07%
CLM1	Consolidated Thompson Iron Mines Limited (adjusted)	11.41%	10.83%
CLS	Celestica Inc.	7.45%	11.57%
CLT	Celtic Exploration Ltd.	11.29%	10.61%
CM	Canadian Imperial Bank of Commerce	4.95%	4.65%
CNL	Continental Gold Limited	15.19%	14.34%
CNQ	Canadian Natural Resources Limited	7.90%	7.75%
CNR	Canadian National Railway Company	4.62%	4.48%
COM	Cardiome Pharma Corp.	17.75%	17.33%
COS	Canadian Oil Sands Limited	8.50%	8.08%
COW	Claymore Global Agriculture	4.41%	5.31%
CP	Canadian Pacific Railway Limited	4.93%	4.66%
CPG	Crescent Point Energy Corp.	7.46%	6.92%
CPX	Capital Power Corporation	3.93%	5.54%
CR	Crew Energy Inc.	10.86%	9.16%
CS	Capstone Mining Corp.	14.12%	20.13%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	6.62%	9.43%
CSI	Colossus Minerals Inc.	10.69%	10.56%
CTC.A	Canadian Tire Corporation, Limited Class A	5.45%	5.55%
CU	Canadian Utilities Limited	5.01%	4.29%
CUM	Copper Mountain Mining Corporation	14.62%	14.84%
CVE	Cenovus Energy Inc.	7.18%	7.56%
CWB	Canadian Western Bank	5.85%	5.40%
CWT.UN	Calloway Real Estate Investment Trust	4.38%	4.78%
DAY	Daylight Energy Ltd.	7.19%	7.88%

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DC.A	Dundee Corporation	7.68%	7.35%
DGC	Detour Gold Corporation	12.34%	13.54%
DOL	Dollarama Inc.	4.17%	4.65%
DPM	Dundee Precious Metals Inc.	12.34%	11.94%
DWI	DragonWave Inc.	15.19%	17.69%
ECA	EnCana Corporation	6.29%	5.98%
EDR	Endeavour Silver Corp.	22.26%	20.62%
EGU	European Goldfields Limited	19.09%	20.17%
ELD	Eldorado Gold Corporation	9.81%	9.41%
EMA	Emera Inc.	4.34%	4.21%
ENB	Enbridge Inc.	3.70%	4.14%
EQN	Equinox Minerals Limited	18.95%	17.74%
ERF	Enerplus Corporation	6.23%	5.56%
ESI	Ensign Energy Services Inc.	8.69%	9.55%
EXE.UN	Extencicare Real Estate Investment Trust	8.04%	10.58%
EXE.UN	Extencicare Real Estate Investment Trust (Converge)	14.07%	17.87%
FCR	First Capital Realty Inc.	4.23%	4.51%
FEL	Fairborne Energy Ltd.	9.62%	8.95%
FM	First Quantum Minerals Ltd.	13.58%	12.78%
FNV	Franco-Nevada Corporation	6.28%	5.98%
FR	First Majestic Silver Corp.	20.74%	20.67%
FRC	Canyon Services Group Inc.	9.78%	11.47%
FRG1	Fronteer Gold Inc. (adjusted)	18.33%	14.75%
FTS	Fortis Inc.	4.18%	4.47%
FTT	Finning International Inc.	9.21%	7.07%
FVI	Fortuna Silver Mines Inc.	19.20%	19.63%
G	Goldcorp Inc.	7.61%	7.45%
G	Goldcorp Inc. (Converge)	12.42%	12.17%
GAS	Claymore Natural Gas Commodity ETF	11.46%	9.77%
GBG	Great Basin Gold Limited (Converge)	9.86%	30.23%
GBU	Gabriel Resources Ltd.	12.79%	12.28%
GC	Great Canadian Gaming Corporation	6.30%	5.96%
GCE	Grande Cache Coal Corporation	16.60%	14.96%
GIB.A	CGI Group Inc. Class A	6.15%	6.12%
GIL	Gildan Activewear Inc.	6.79%	7.55%
GMP	GMP Capital Inc.	8.86%	8.66%
GO	Galleon Energy Inc.	12.04%	10.97%
GSC	Golden Star Resources Ltd.	13.03%	12.81%
GSL	Greystar Resources Ltd.	20.15%	20.60%
GTE	Gran Tierra Energy Inc.	9.47%	9.63%
GUY	Guyana Goldfields Inc.	12.56%	15.21%
GW	Garda World Security Corporation	9.25%	8.06%

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GWO	Great-West Lifeco Inc.	4.47%	<b>4.37%</b>
HBM	HudBay Minerals Inc.	10.13%	<b>10.62%</b>
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	11.83%	<b>11.25%</b>
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	11.36%	<b>11.14%</b>
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	7.24%	<b>6.98%</b>
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	7.29%	<b>7.01%</b>
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	12.77%	<b>12.09%</b>
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	12.94%	<b>12.13%</b>
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.37%	<b>3.49%</b>
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	20.61%	<b>18.76%</b>
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	20.48%	<b>18.76%</b>
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	24.58%	<b>17.10%</b>
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	24.25%	<b>17.02%</b>
HR.UN	H&R Real Estate Investment Trust	5.21%	<b>5.78%</b>
HSE	Husky Energy Inc.	5.27%	<b>8.09%</b>
HW	Harry Winston Diamond Corporation	12.37%	<b>12.15%</b>
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	6.88%	<b>6.97%</b>
HXT	Horizons S&P/TSX 60 Index ETF	3.45%	<b>3.57%</b>
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	6.91%	<b>7.01%</b>
IAG	Industrial Alliance Insurance and Financial Services Inc.	5.17%	<b>5.14%</b>
IFC	Intact Financial Corporation	5.13%	<b>6.10%</b>
IGM	IGM Financial Inc.	4.06%	<b>3.77%</b>
IMG	IAMGOLD Corporation	11.57%	<b>11.02%</b>
IMN	Inmet Mining Corporation	10.64%	<b>9.88%</b>
IMO	Imperial Oil Limited	6.57%	<b>6.01%</b>
IMX	IMAX Corp.	12.12%	<b>11.99%</b>
ITH	International Tower Hill Mines Ltd.	12.60%	<b>15.90%</b>
IVN	Ivanhoe Mines Ltd.	11.96%	<b>11.51%</b>
JAG	Jaguar Mining Inc.	24.33%	<b>15.40%</b>
JE	Just Energy Group Inc.	5.21%	<b>5.93%</b>
K	Kinross Gold Corporation	10.22%	<b>8.47%</b>
K1	Red Back Mining Inc. (adjusted)	10.26%	<b>8.78%</b>
KGI	Kirkland Lake Gold Inc.	11.51%	<b>11.32%</b>
KGN	Keegan Resources Inc	13.00%	<b>11.09%</b>
L	Loblaw Companies Limited	5.13%	<b>4.38%</b>
LEG	Legacy Oil and Gas Inc.	9.40%	<b>10.18%</b>
LGB	30-Year Government of Canada Bond Futures	2.17%	<b>2.99%</b>
LLL	lululemon athletica inc.	11.71%	<b>11.89%</b>
LSG	Lake Shore Gold Corp.	12.18%	<b>11.38%</b>
LUN	Lundin Mining Corporation	17.31%	<b>15.16%</b>
MAG	MAG Silver Corp.	13.40%	<b>17.30%</b>
MBT	Manitoba Telecom Services Inc.	5.07%	<b>4.87%</b>

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
MDI	Major Drilling Group International Inc.	12.03%	14.39%
MEG	MEG Energy Corp.	6.67%	9.12%
MFC	Manulife Financial Corporation	9.09%	8.91%
MFL	Minefinders Corporation Ltd.	12.70%	12.59%
MG	Magna International Inc. Class A	9.07%	8.80%
MGO	Migao Corporation	7.46%	20.18%
MIC	Genworth MI Canada Inc.	4.99%	4.30%
ML	Mercator Minerals Ltd.	15.98%	21.03%
MRU.A	Metro Inc. Class A	4.55%	3.99%
MTL	Mullen Group Ltd.	6.89%	6.65%
MX	Methanex Corporation	7.42%	8.14%
NA	National Bank of Canada	4.39%	4.37%
NAE	NAL Energy Corporation	7.09%	6.40%
NDM	Northern Dynasty Minerals Ltd.	15.52%	17.25%
NDN	Nordion Inc.	7.37%	7.18%
NEM	Neo Material Technologies Inc.	17.21%	15.10%
NG	NovaGold Resources Inc.	13.45%	13.29%
NGD	New Gold Inc.	12.43%	11.96%
NGL	Angle Energy Inc.	9.98%	8.80%
NKO	Niko Resources Ltd.	10.07%	8.96%
NSU	Nevsun Resources Ltd.	19.71%	14.81%
NVA	NuVista Energy Ltd.	7.75%	7.02%
NXY	Nexen Inc.	9.59%	9.34%
OCX	Onex Corporation	5.77%	5.53%
ONX	30-Day Overnight Repo Rate Futures	0.13%	0.12%
ORA	Aura Minerals Inc.	15.50%	16.43%
OSK	Osisko Mining Corporation	10.10%	9.63%
OTC	Open Text Corporation	8.38%	8.42%
PAA	Pan American Silver Corp.	12.64%	11.58%
PBG	Petrobank Energy and Resources Ltd.	11.41%	9.07%
PBN	PetroBakken Energy Ltd.	9.27%	7.81%
PD	Precision Drilling Corp.	9.64%	10.00%
PDL	North American Palladium Ltd.	30.01%	18.64%
PDN	Paladin Resources Ltd.	15.58%	15.96%
PEY	Peyto Exploration & Development Corp.	6.47%	6.22%
PG	Premier Gold Mines Limited	12.93%	14.47%
PGF	Pengrowth Corporation	6.20%	6.23%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	5.11%	5.67%
PMG	Petrominerales Ltd.	11.62%	10.09%
PMT	Perpetual Energy Inc.	12.57%	9.17%
PMZ.UN	Primaris Retail Real Estate Investment Trust	4.75%	4.29%
POT	Potash Corporation of Saskatchewan Inc.	10.22%	10.21%

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POU	Paramount Resources Ltd.	8.03%	7.43%
POW	Power Corporation of Canada	4.76%	4.79%
PPL	Pembina Pipeline Corporation	4.74%	4.96%
PRE	Pacific Rubiales Energy Corp.	10.08%	9.87%
PRQ	Progress Energy Resources Corp.	8.35%	8.16%
PVE	Provident Energy Ltd.	6.28%	8.57%
PVG	Pretium Resources Inc.	17.40%	15.77%
PWF	Power Financial Corporation	4.21%	4.39%
PWT	Penn West Petroleum Ltd.	9.49%	6.72%
PXX	Black Pearl Resources Inc.	11.29%	13.31%
QLT	QLT Inc.	9.86%	10.79%
QUX	Quadra FNX Mining Ltd.	13.62%	12.50%
RBA	Ritchie Bros.	7.76%	7.30%
RCLB	Rogers Communications Inc. Class B	4.99%	4.84%
REI.UN	RioCan Real Estate Investment Trust	4.62%	4.41%
RGL	Royal Gold Inc.	7.13%	6.83%
RIM	Research In Motion Limited	11.30%	23.78%
RMX	Rubicon Minerals Corporation	16.14%	26.72%
RON	Rona Inc.	8.08%	5.55%
RUS	Russel Metals Inc.	6.53%	7.41%
RVX	Resverlogix Corp.	27.32%	27.01%
RY	Royal Bank of Canada	4.92%	4.58%
S	Sherritt International Corporation	12.12%	9.14%
SAP	Saputo Inc.	5.27%	5.20%
SBB	Sabina Gold & Silver Corp.	15.39%	14.87%
SC	Shoppers Drug Mart Corporation	5.62%	5.04%
SCF	S&P/TSX Composite Index Mini Futures	3.40%	3.53%
SCP	Sprott Resource Corp.	8.29%	9.89%
SEA	Seabridge Gold Inc.	11.54%	12.58%
SGQ	SouthGobi Resources Ltd.	12.81%	12.02%
SJR.B	Shaw Communications Inc. Class B	4.29%	4.55%
SLF	Sun Life Financial	5.85%	5.62%
SLW	Silver Wheaton Corp.	13.44%	12.53%
SMA	SMART Technologies Inc.	27.13%	16.50%
SMF	SEMAFO INC.	14.82%	15.27%
SNC	SNC-Lavalin Group Inc.	5.59%	7.17%
SOY	SunOpta, Inc.	11.25%	13.40%
SPB	Superior Plus Corp.	5.86%	5.65%
SSO	Silver Standard Resources Inc.	14.30%	12.61%
SU	Suncor Energy Inc.	9.17%	7.84%
SVM	Silvercorp Metals Inc.	14.55%	17.52%
SVY	Savanna Energy Services Corp.	10.42%	12.10%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
SW	Sierra Wireless, Inc.	14.20%	13.11%
SXA	S&P/TSX Global Gold Index Futures	6.61%	6.27%
SXB	S&P/TSX Capped Financials Index Futures	3.65%	3.53%
SXC	SXC Health Solutions Corp.	9.73%	8.75%
SXF	S&P/TSX 60 Index Futures	3.60%	3.76%
SXH	S&P/TSX Capped Information Technology Index Futures	4.67%	8.81%
SXM	S&P/TSX 60 Index Mini Futures	3.60%	3.76%
SXO	S&P/TSX Index Options	3.57%	3.79%
SXY	S&P/TSX Capped Energy Index Futures	5.81%	5.64%
T	TELUS Corporation	4.27%	4.05%
TA	TransAlta Corporation	3.99%	3.73%
TCK.B	Teck Resources Limited Class B	11.11%	10.99%
TCL.A	Transcontinental Inc.	6.73%	6.14%
TCM	Thompson Creek Metals Company Inc.	11.10%	10.31%
TCW	Trican Well Services Ltd.	10.22%	8.70%
TD	The Toronto-Dominion Bank	4.51%	4.43%
TDG	Trinidad Drilling Ltd.	10.44%	13.00%
TET	Trilogy Energy Corp.	16.12%	11.30%
TFI	TransForce Inc.	8.36%	8.55%
TGL	TransGlobe Energy Corporation	14.95%	12.90%
TH	Theratechnologies Inc.	26.08%	9.07%
THI	Tim Hortons Inc.	5.83%	4.64%
THO	Tahoe Resources Inc.	15.23%	15.47%
TIH1	Toromont Industries Ltd. (adjusted)	6.70%	70.45%
TKO	Taseko Mines Limited	15.32%	15.41%
TLM	Talisman Energy Inc.	8.25%	7.54%
TMB	Tembec Inc.	19.04%	18.92%
TNX	Tanzanian Royalty Exploration Corporation	10.35%	10.11%
TOU	Tourmaline Oil Corp.	6.98%	7.60%
TRE	Sino-Forest Corporation	14.73%	100.00%
TRI	Thomson Reuters Corporation	3.75%	3.59%
TRP	TransCanada Corporation	3.30%	3.23%
U	Uranium Participation Corporation	12.28%	12.59%
UFS	Domtar Corporation	10.06%	8.92%
USX	Options on the US Dollar	2.54%	2.77%
UUU	Uranium One Inc.	20.28%	20.74%
UUU1	Uranium One Inc. (adjusted)	16.74%	16.74%
VEN1	Ventana Gold Corp.(ajusted)	14.49%	14.18%
VET	Vermilion Energy Inc.	5.68%	5.98%
VRO	Vero Energy Inc.	8.41%	8.00%
VRX	Valeant Pharmaceuticals International Inc.	10.99%	11.08%
VSN	Veresen Inc.	8.53%	6.97%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
VT	Viterra Inc.	8.09%	<b>7.75%</b>
WIN	Wi-Lan Inc.	17.38%	<b>12.36%</b>
WJA	WestJet Airlines Ltd.	8.37%	<b>7.34%</b>
WN	George Weston Limited	5.28%	<b>5.06%</b>
WPT	Westport Innovations Inc.	14.54%	<b>20.23%</b>
WTN1	Western Coal Corp. (adjusted)	17.83%	<b>16.62%</b>
X	TMX Group Inc.	6.74%	<b>5.22%</b>
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.20%	<b>1.38%</b>
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	6.49%	<b>6.09%</b>
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	7.44%	<b>5.72%</b>
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	3.65%	<b>3.51%</b>
XG	Extorre Gold Mines Limited	17.98%	<b>16.65%</b>
XGD	iShares CDN S&P/TSX Global Gold Index Fund	6.49%	<b>6.09%</b>
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	3.31%	<b>3.75%</b>
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	4.73%	<b>4.98%</b>
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.36%	<b>6.52%</b>
XIU	iShares CDN S&P/TSX 60 Index Fund	3.41%	<b>3.55%</b>
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	5.89%	<b>5.94%</b>
XRC	Exeter Resources	11.96%	<b>10.71%</b>
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	3.12%	<b>2.94%</b>
XSB	iShares CDN DEX Short Term Bond Index Fund	0.71%	<b>0.68%</b>
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.33%	<b>4.26%</b>
YLO	Yellow Media Inc.	11.91%	<b>29.83%</b>
YRI	Yamana Gold Inc.	7.98%	<b>7.72%</b>
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	3.77%	<b>3.79%</b>

**Canadian Derivatives Clearing Corporation**

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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>	\$128	<b>\$114</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>SXM</b>	\$100	<b>\$100</b>
<b>SXY</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>	\$80	<b>\$85</b>

<b>Futures Symbol</b>	<b>CURRENT Non-Consecutive « Butterfly » Spread Charge</b>	<b>UPDATED Non-Consecutive « Butterfly » Spread Charge</b>
<b>BAX</b>	\$167	<b>\$150</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>	55%	<b>50%</b>
<b>CGB – LGB</b>	60%	<b>50%</b>
<b>CGB – BAX</b>	40%	<b>45%</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>	80%	<b>75%</b>
<b>SXF – SXM</b>	100%	<b>100%</b>
<b>SXM – SCF</b>	80%	<b>75%</b>

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