



NOTICE TO MEMBERS

No. 2011 - 108

October 25, 2011

MARGIN PARAMETERS FOR THE MONTREAL EXCHANGE DERIVATIVES INSTRUMENTS AND OVER-THE- COUNTER DERIVATIVES 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 – CGZ, CGF – CGB, SXF – SCF, SXF – SXM and SXM – SCF futures contracts;

Updated parameters will be implemented with END OF DAY batch processing on October 26, 2011.

For any further information, please contact the Risk Management Department at (514) 871-3505.

Glenn Goucher
President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

Exchange Tower	Tour de la Bourse
5 th Floor, 130 King Street West	3 rd Floor, 800 Victoria Square
Toronto, Ontario	Montréal, Québec
M5X 1J2	H4Z 1A9
Tel : 416-367-2463	Tel : 514-871-3545
Fax : 416-367-2473	Fax : 514-871-3530

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Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	14.99%	18.06%
ABX	Barrick Gold Corporation	10.44%	9.81%
ACM.A	Astral Media Inc. Class A	6.76%	5.57%
AEM	Agnico-Eagle Mines Limited	9.83%	19.88%
AGF.B	AGF Management Limited Class B	7.79%	8.09%
AGI	Alamos Gold Inc.	14.90%	16.15%
AGU	Agrium Inc.	9.12%	12.06%
AIM	Groupe Aeroplan Inc.	7.85%	7.86%
ALA	AltaGas Ltd.	7.53%	6.17%
ANV	Allied Nevada Gold Corp.	17.48%	15.21%
AQN	Algonquin Power & Utilities Corp.	7.22%	7.06%
AR	Argonaut Gold Inc.	12.46%	16.39%
ARE	Aecon Group Inc.	13.91%	15.58%
ARX	ARC Energy	10.00%	13.44%
ARZ	Aurizon Mines Ltd.	15.59%	17.78%
ASR	Alacer Gold Corp.	14.82%	14.86%
ATA	ATS Automation Tooling Systems Inc.	11.59%	9.71%
ATD.B	Alimentation Couche-Tard Inc. Class B	6.89%	7.19%
ATH	Athabasca Oil Sands Corp.	17.95%	18.30%
ATP	Atlantic Power Corporation	7.28%	8.90%
AUQ	AuRico Gold Inc.	15.55%	15.98%
AVL	Avalon Rare Metals Inc.	24.36%	28.64%
AVM	Anvil Mining Limited	35.58%	32.34%
AXR	Alexco Resource Corp.	20.72%	18.32%
AZC	Augusta Resource Corporation	20.89%	24.51%
BAM.A	Brookfield Asset Management Inc. Class A	8.79%	8.38%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.36%	0.37%
BBD.B	Bombardier Inc. Class B	13.62%	12.35%
BCB	Cott Corporation	8.01%	8.56%
BCE	BCE Inc.	4.02%	4.19%
BIN	IESI-BFC Ltd.	7.33%	6.96%
BIR	Birchcliff Energy Ltd.	12.37%	20.37%
BKX	BNK Petroleum Inc.	20.97%	22.02%
BMO	Bank of Montreal	6.40%	5.82%
BNK	Bankers Petroleum Ltd.	18.31%	25.84%
BNP	Bonavista Energy Corporation	9.43%	13.54%
BNS	Bank of Nova Scotia (The)	7.22%	7.41%
BPO	Brookfield Office Properties Inc.	8.95%	9.37%
BRD	Brigus Gold Corp. (Converge)	43.24%	48.32%
BTE	Baytex Energy Corp.	11.12%	10.77%

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M5X 1J2	H4Z 1A9
Tel : 416-367-2463	Tel : 514-871-3545
Fax : 416-367-2473	Fax : 514-871-3530



Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
BWR1	Breakwater Resources Ltd. (adjusted)	20.74%	19.44%
BXE	Bellatrix Exploration Ltd.	16.84%	18.71%
CAE	CAE Inc.	9.07%	8.79%
CAN	Canaco Resources Inc. (Converge)	42.45%	37.78%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	7.35%	6.49%
CAS	Cascades Inc.	10.35%	14.37%
CCA	Cogeco Cable Inc.	6.36%	6.12%
CCO	Cameco Corporation	10.81%	13.83%
CDH	Corridor Resources Inc.	18.73%	18.16%
CDM	Coeur d'Alene Mines Corporation	13.75%	13.55%
CEE	Centamin Egypt Limited (Converge)	36.31%	37.38%
CFP	Canfor Corporation	11.55%	13.71%
CFW	Calfrac Well Services Ltd.	16.88%	21.72%
CG	Centerra Gold Inc.	17.58%	14.91%
CGB	Ten-year Government of Canada Bond Futures	2.30%	2.10%
CGF	Five-year Government of Canada Bond Futures	1.12%	1.05%
CGG	China Gold International Resources Corp. Ltd.	22.32%	19.44%
CGL	Claymore Gold Bullion ETF	9.18%	7.76%
CGZ	Two-year Government of Canada Bond Futures	0.49%	0.44%
CHR.B	Chorus Aviation Inc.	8.51%	19.64%
CIX	CI Financial Corp.	5.99%	6.00%
CJR.B	Corus Entertainment Inc. Class B	9.61%	7.33%
CLC	CML HealthCare Inc.	8.30%	7.32%
CLM1	Consolidated Thompson Iron Mines Limited (adjusted)	9.49%	9.28%
CLS	Celestica Inc.	13.04%	13.76%
CLT	Celtic Exploration Ltd.	12.05%	13.11%
CM	Canadian Imperial Bank of Commerce	6.70%	6.62%
CNL	Continental Gold Limited	19.82%	21.56%
CNQ	Canadian Natural Resources Limited	10.84%	13.81%
CNR	Canadian National Railway Company	7.97%	7.70%
COM	Cardiome Pharma Corp.	19.33%	20.43%
COS	Canadian Oil Sands Limited	9.52%	14.68%
COW	Claymore Global Agriculture	7.71%	9.68%
CP	Canadian Pacific Railway Limited	12.04%	10.58%
CPG	Crescent Point Energy Corp.	8.18%	9.26%
CPN	Carpathian Gold Inc. (Converge)	57.48%	58.91%
CPX	Capital Power Corporation	6.17%	6.59%
CR	Crew Energy Inc.	12.51%	16.22%
CS	Capstone Mining Corp.	22.68%	26.57%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	9.71%	8.01%
CSI	Colossus Minerals Inc.	15.37%	15.48%
CTC.A	Canadian Tire Corporation, Limited Class A	9.26%	7.47%

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CU	Canadian Utilities Limited	5.99%	6.29%
CUM	Copper Mountain Mining Corporation	21.03%	31.43%
CUS	Canexus Corporation	6.77%	8.73%
CVE	Cenovus Energy Inc.	11.89%	11.12%
CWB	Canadian Western Bank	8.58%	6.09%
CWT.UN	Calloway Real Estate Investment Trust	6.56%	6.70%
DAY	Daylight Energy Ltd.	14.44%	99.99%
DC.A	Dundee Corporation	10.36%	8.27%
DGC	Detour Gold Corporation	15.85%	14.77%
DOL	Dollarama Inc.	5.10%	4.90%
DPM	Dundee Precious Metals Inc.	12.21%	12.09%
DWI	DragonWave Inc.	18.23%	19.33%
ECA	EnCana Corporation	9.74%	11.48%
EDR	EndeavourSilverCorp.	18.27%	22.53%
EFX	Enerflex Ltd.	7.89%	10.78%
EGU	European Goldfields Limited	18.42%	22.84%
ELD	Eldorado Gold Corporation	12.86%	13.43%
EMA	Emera Inc.	8.15%	6.74%
ENB	Enbridge Inc.	5.40%	5.80%
EOM	Eco Oro Minerals Corp.	21.44%	23.14%
EQN1	Equinox Minerals Limited (adjusted)	12.80%	12.57%
ERF	Enerplus Corporation	7.65%	10.52%
ESI	Ensign Energy Services Inc.	12.95%	13.29%
EXE.UN	Extendicare Real Estate Investment Trust	11.78%	11.74%
EXE.UN	Extendicare Real Estate Investment Trust (Converge)	20.06%	19.92%
FCR	First Capital Realty Inc.	6.22%	6.54%
FEL	Fairborne Energy Ltd.	11.74%	26.41%
FM	First Quantum Minerals Ltd.	25.63%	28.31%
FNV	Franco-Nevada Corporation	12.18%	9.93%
FR	First Majestic Silver Corp.	18.97%	19.17%
FRC	Canyon Services Group Inc.	14.99%	18.99%
FRG1	Fronteer Gold Inc. (adjusted)	13.02%	12.79%
FTS	Fortis Inc.	5.56%	6.01%
FTT	Finning International Inc.	12.58%	12.76%
FVI	Fortuna Silver Mines Inc.	22.93%	22.78%
G	Goldcorp Inc.	11.49%	10.95%
G	Goldcorp Inc. (Converge)	18.98%	18.12%
GAS	Claymore Natural Gas Commodity ETF	8.78%	8.74%
GBG	Great Basin Gold Ltd. (Converge)	35.92%	32.54%
GBU	Gabriel Resources Ltd.	14.63%	22.90%
GC	Great Canadian Gaming Corporation	9.51%	8.50%
GCE	Grande Cache Coal Corporation	23.51%	32.30%

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M5X 1J2	H4Z 1A9
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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
GIB.A	CGI Group Inc. Class A	8.87%	8.90%
GIL	Gildan Activewear Inc.	10.39%	10.49%
GMP	GMP Capital Inc.	10.97%	15.89%
GO	Galleon Energy Inc.	16.37%	18.95%
GSC	Golden Star Resources Ltd.	25.42%	26.53%
GTE	Gran Tierra Energy Inc.	12.12%	16.81%
GUY	Guyana Goldfields Inc.	19.84%	15.76%
GW	Garda World Security Corporation	13.28%	20.76%
GWO	Great-West Lifeco Inc.	7.24%	7.65%
HBM	HudBay Minerals Inc.	13.46%	14.66%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	17.59%	21.66%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	18.37%	22.17%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	13.03%	12.91%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	12.81%	12.79%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	20.47%	19.58%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	19.97%	19.10%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	6.51%	7.48%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	17.98%	17.66%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	17.91%	17.57%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	20.61%	20.55%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	20.47%	20.27%
HR.UN	H&R Real Estate Investment Trust	6.36%	6.64%
HSE	Husky Energy Inc.	8.56%	9.63%
HW	Harry Winston Diamond Corporation	12.88%	13.72%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	12.99%	14.93%
HXT	Horizons S&P/TSX 60 Index ETF	6.23%	7.42%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	12.82%	15.05%
IAG	Industrial Alliance Insurance and Financial Services Inc.	7.07%	12.40%
IFC	Intact Financial Corporation	7.42%	9.07%
IGM	IGM Financial Inc.	5.24%	5.49%
IMG	IAMGOLD Corporation	12.24%	14.11%
IMN	Inmet Mining Corporation	13.13%	21.47%
IMO	Imperial Oil Limited	8.23%	11.30%
IMX	IMAX Corp.	19.60%	20.67%
ITH	International Tower Hill Mines Ltd.	16.81%	16.50%
IVN	Ivanhoe Mines Ltd.	26.05%	31.36%
JAG	Jaguar Mining Inc.	16.54%	27.00%
JE	Just Energy Group Inc.	6.19%	11.83%
K	Kinross Gold Corporation	11.35%	12.10%
K1	Red Back Mining Inc. (adjusted)	11.39%	12.10%
KAT	Katanga Mining Limited (Converge)	50.25%	51.18%
KEY	Keyera Corp.	5.66%	5.85%

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M5X 1J2	H4Z 1A9
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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
KGI	Kirkland Lake Gold Inc.	15.60%	18.62%
KGN	Keegan Resources Inc	30.66%	19.73%
L	Loblaw Companies Limited	6.68%	6.93%
LEG	Legacy Oil and Gas Inc.	15.46%	18.96%
LGB	30-Year Government of Canada Bond Futures	3.24%	3.21%
LLL	lululemon athletica inc.	14.62%	15.04%
LSG	Lake Shore Gold Corp.	27.98%	30.18%
LUN	Lundin Mining Corporation	20.42%	21.25%
MAG	MAG Silver Corp.	15.41%	15.80%
MBT	Manitoba Telecom Services Inc.	4.93%	5.46%
MDI	Major Drilling Group International Inc.	18.59%	15.42%
MEG	MEG Energy Corp.	11.98%	18.51%
MFC	Manulife Financial Corporation	13.83%	14.89%
MFI	Maple Leaf Foods Inc.	7.81%	7.81%
MFL	Minefinders Corporation Ltd.	16.21%	14.35%
MG	Magna International Inc. Class A	12.58%	13.54%
MGO	Migao Corporation	16.49%	22.88%
MIC	Genworth MI Canada Inc.	7.00%	10.98%
ML	Mercator Minerals Ltd.	20.99%	25.08%
MRU.A	Metro Inc. Class A	4.15%	4.19%
MTL	Mullen Group Ltd.	7.62%	11.11%
MX	Methanex Corporation	10.40%	11.03%
NA	National Bank of Canada	5.66%	5.91%
NAE	NAL Energy Corporation	11.39%	20.53%
NDM	Northern Dynasty Minerals Ltd.	17.04%	23.30%
NDN	Nordion Inc.	7.05%	6.92%
NEM	Neo Material Technologies Inc.	17.59%	21.94%
NG	NovaGold Resources Inc.	19.39%	19.16%
NGD	New Gold Inc.	14.15%	14.86%
NGL	Angle Energy Inc.	12.43%	18.36%
NKO	Niko Resources Ltd.	10.12%	18.24%
NSU	Nevsun Resources Ltd.	16.08%	23.95%
NVA	NuVista Energy Ltd.	14.12%	16.11%
NXY	Nexen Inc.	11.57%	11.96%
OCX	Onex Corporation	9.32%	8.64%
ONR	Open Range Energy Corp.	42.06%	26.48%
ONX	30-Day Overnight Repo Rate Futures	0.10%	0.09%
ORA	Aura Minerals Inc.	23.21%	25.85%
OSK	Osisko Mining Corporation	12.48%	9.88%
OTC	Open Text Corporation	10.12%	10.85%
PAA	Pan American Silver Corp.	12.25%	12.28%
PBG	Petrobank Energy and Resources Ltd.	24.02%	30.56%

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M5X 1J2	H4Z 1A9
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PBN	PetroBakken Energy Ltd.	27.32%	31.93%
PD	Precision Drilling Corp.	16.11%	19.68%
PDL	North American Palladium Ltd.	21.66%	28.97%
PDN	Paladin Resources Ltd.	19.52%	27.91%
PEY	Peyto Exploration & Development Corp.	8.91%	8.14%
PG	Premier Gold Mines Limited	23.26%	27.65%
PGF	Pengrowth Corporation	8.68%	10.11%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	6.02%	5.93%
PMG	Petrominerales Ltd.	15.22%	20.34%
PMT	Perpetual Energy Inc.	16.20%	37.35%
PMZ.UN	Primaris Retail Real Estate Investment Trust	5.05%	5.09%
POT	Potash Corporation of Saskatchewan Inc.	9.76%	12.91%
POU	Paramount Resources Ltd.	10.34%	14.76%
POW	Power Corporation of Canada	8.14%	8.18%
PPL	Pembina Pipeline Corporation	5.15%	5.36%
PRE	Pacific Rubiales Energy Corp.	9.95%	14.69%
PRQ	Progress Energy Resources Corp.	10.40%	12.94%
PVE	Provident Energy Ltd.	9.41%	9.70%
PVG	Pretium Resources Inc.	23.73%	15.97%
PWF	Power Financial Corporation	7.36%	8.23%
PWT	Penn West Petroleum Ltd.	8.78%	13.82%
PXX	Black Pearl Resources Inc.	20.48%	21.31%
QLT	QLT Inc.	11.01%	10.72%
QUX	Quadra FNX Mining Ltd.	14.90%	23.47%
RBA	Ritchie Bros.	9.54%	9.63%
RCLB	Rogers Communications Inc. Class B	6.75%	6.04%
REI.UN	RioCan Real Estate Investment Trust	5.33%	5.42%
RES	Rare Element Resources Ltd.	18.73%	24.40%
RGL	Royal Gold Inc.	12.60%	12.24%
RIM	Research In Motion Limited	21.37%	19.60%
RMX	Rubicon Minerals Corporation	22.75%	23.25%
RON	Rona Inc.	6.42%	5.67%
RUS	Russel Metals Inc.	7.80%	8.52%
RVX	Resverlogix Corp.	27.06%	26.68%
RY	Royal Bank of Canada	8.24%	7.33%
S	Sherritt International Corporation	12.59%	19.38%
SAP	Saputo Inc.	10.00%	9.53%
SBB	Sabina Gold & Silver Corp.	20.47%	27.84%
SC	Shoppers Drug Mart Corporation	5.31%	4.83%
SCF	S&P/TSX Composite Index Mini Futures	6.13%	7.35%
SCP	Sprott Resource Corp.	11.52%	15.84%
SEA	Seabridge Gold Inc.	13.24%	18.32%

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SGQ	SouthGobi Resources Ltd.	19.33%	25.48%
SJR.B	Shaw Communications Inc. Class B	5.85%	6.43%
SLF	Sun Life Financial	7.34%	13.51%
SLW	Silver Wheaton Corp.	15.41%	17.15%
SMA	SMART Technologies Inc.	16.40%	16.49%
SMF	SEMAFO INC.	18.52%	15.90%
SNC	SNC-Lavalin Group Inc.	10.26%	13.50%
SOY	SunOpta, Inc.	12.40%	12.73%
SPB	Superior Plus Corp.	18.79%	24.00%
SSO	Silver Standard Resources Inc.	17.49%	15.72%
STN	Stantec Inc.	9.56%	9.90%
SU	Suncor Energy Inc.	13.19%	15.34%
SVM	Silvercorp Metals Inc.	29.92%	19.73%
SVY	Savanna Energy Services Corp.	14.13%	16.32%
SW	Sierra Wireless, Inc.	12.04%	12.03%
SXA	S&P/TSX Global Gold Index Futures	10.45%	10.31%
SXB	S&P/TSX Capped Financials Index Futures	6.87%	6.59%
SXC	SXC Health Solutions Corp.	10.90%	14.20%
SXF	S&P/TSX 60 Index Futures	6.37%	7.72%
SXH	S&P/TSX Capped Information Technology Index Futures	8.42%	8.78%
SXM	S&P/TSX 60 Index Mini Futures	6.37%	7.72%
SXO	S&P/TSX 60 Index Options	6.47%	7.42%
SXY	S&P/TSX Capped Energy Index Futures	9.05%	10.95%
T	TELUS Corporation	5.50%	5.31%
TA	TransAlta Corporation	7.19%	8.21%
TCK.B	Teck Resources Limited Class B	13.24%	18.81%
TCL.A	Transcontinental Inc.	13.77%	13.39%
TCM	Thompson Creek Metals Company Inc.	13.73%	19.09%
TCW	Trican Well Services Ltd.	18.11%	21.00%
TD	The Toronto-Dominion Bank	7.79%	6.97%
TDG	Trinidad Drilling Ltd.	18.49%	18.30%
TET	Trilogy Energy Corp.	13.87%	15.74%
TFI	TransForce Inc.	9.16%	10.28%
TGL	TransGlobe Energy Corporation	18.34%	16.08%
TH	Theratechnologies Inc.	13.64%	13.72%
THI	Tim Hortons Inc.	6.52%	5.79%
THO	Tahoe Resources Inc.	16.67%	19.50%
TIH	Toromont Industries Ltd.	9.42%	10.01%
TKO	Taseko Mines Limited	14.79%	16.28%
TLM	Talisman Energy Inc.	11.95%	13.97%
TMB	Tembec Inc.	16.15%	20.69%
TNX	Tanzanian Royalty Exploration Corporation	24.20%	22.46%

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TOU	Tourmaline Oil Corp.	11.06%	16.27%
TRE	Sino-Forest Corporation	99.99%	99.99%
TRI	Thomson Reuters Corporation	6.80%	6.72%
TRP	TransCanada Corporation	5.22%	5.76%
U	Uranium Participation Corporation	10.59%	15.37%
UFS	Domtar Corporation	9.67%	10.23%
USX	Options on the US Dollar	3.59%	3.70%
UUU	Uranium One Inc.	23.22%	23.54%
VET	Vermilion Energy Inc.	10.12%	13.62%
VRO	Vero Energy Inc.	15.35%	22.08%
VRX	Valeant Pharmaceuticals International Inc.	13.29%	13.72%
VSN	Veresen Inc.	6.88%	6.64%
VT	Viterra Inc.	8.39%	8.95%
WIN	Wi-Lan Inc.	17.80%	17.56%
WJA	WestJet Airlines Ltd.	6.81%	9.98%
WN	George Weston Limited	5.41%	5.86%
WPT	Westport Innovations Inc.	22.79%	17.90%
WPX	Western Potash Corp. (Converge)	39.92%	43.13%
WTN1	Western Coal Corp. (adjusted)	14.63%	14.39%
X	TMX Group Inc.	5.74%	5.88%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.58%	1.42%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	10.23%	9.79%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	9.27%	11.25%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	6.60%	6.44%
XG	Extorre Gold Mines Limited	19.81%	34.47%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	10.23%	9.79%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	6.25%	6.68%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	8.26%	8.39%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	9.37%	8.05%
XIU	iShares CDN S&P/TSX 60 Index Fund	6.26%	7.34%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	8.73%	10.92%
XRC	Exeter Resources	25.59%	18.00%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	4.58%	4.74%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.97%	0.83%
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	8.10%	8.57%
YLO	Yellow Media Inc.	75.01%	84.26%
YRI	Yamana Gold Inc.	15.34%	13.71%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	7.60%	8.58%
ZEB	BMO S&P/TSX Equal Weight Bank Index ETF	6.15%	6.04%

Canadian Derivatives Clearing Corporation

Exchange Tower	Tour de la Bourse
5 th Floor, 130 King Street West	3 rd Floor, 800 Victoria Square
Toronto, Ontario	Montréal, Québec
M5X 1J2	H4Z 1A9
Tel : 416-367-2463	Tel : 514-871-3545
Fax : 416-367-2473	Fax : 514-871-3530

Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$544	\$544
CGB	\$450	\$450
CGF	\$450	\$450
CGZ	\$450	\$450
LGB	\$450	\$450
ONX	\$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	\$213	\$213

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$225	\$225

Margin relief for « inter-commodities » spread transactions

Futures Symbol	CURRENT «Inter-commodities» Spread Credit Rate	UPDATED «Inter-commodities» Spread Credit Rate
CGB – CGZ	50%	50%
CGB – LGB	45%	45%
CGF – CGZ	50%	50%
CGF – CGB	35%	35%
SXF – SCF	80%	80%
SXF – SXM	100%	100%
SXM – SCF	80%	80%
