

NOTICE TO MEMBERS



CANADIAN DERIVATIVES
CLEARING CORPORATION

CORPORATION CANADIENNE DE
COMPENSATION DE PRODUITS DÉRIVÉS

NOTICE TO MEMBERS

No. 2002-016

February 12, 2002

Margin Intervals

CDCC monitors Margin Intervals (reference: CDCC Rule A-7) on an ongoing basis, and updates these when necessary. The next major revision of Intervals will be implemented with trade processing on Thursday, February 14, 2002. The attached list provides a summary of both the current and the new Margin Intervals.

CDCC will continue to evaluate and adjust the Intervals, an updated list will be distributed periodically. Current information may be obtained at any time by contacting George Kormas, Risk Management, at (514) 874-0070.

Michel Favreau
Senior Vice-President and
Chief Clearing Officer

Class Symbol	Description	Current Margin Intervals	New Margin Intervals February 14, 2002
A	Abitibi Consolidated Inc.	9.69%	8.88%
ABX	Barrick Gold Corp.	10.19%	9.98%
AC	Air Canada	33.12%	30.17%
AEC	Alberta Energy Co. Ltd.	10.33%	9.24%
AEL	Aeterna Laboratories Inc.	13.78%	13.51%
AGE	Agnico Eagle Mines Ltd.	12.79%	13.13%
AGU	Agrium Inc.	11.32%	10.08%
AL	Alcan Inc.	9.84%	9.71%
ATY	ATI Technologies	19.19%	18.00%
AXQ	Anderson Exploration Ltd.	24.31%	24.31%
BAX	Canadian Banker's Acceptance Futures	0.29%	0.27%
BBD	Bombardier Inc. Class B	19.57%	18.02%
BCE	BCE Inc.	7.91%	6.89%
BHQ	Shire Exchangeable Inc.	13.16%	12.63%
BI	Bell Canada International	43.80%	47.40%
BLD	Ballard Power Systems Inc.	26.01%	22.76%
BMO	Bank of Montreal	8.56%	7.47%
BNS	Bank of Nova Scotia (The)	7.70%	7.47%
BRA	Biomira Inc.	17.14%	15.60%
BVF	Biovail Corporation	12.95%	12.52%
CAE	CAE Industries Ltd.	16.11%	13.83%
CAS	Cascades Inc.	7.92%	7.33%
CDV	Com Dev International	35.65%	29.14%
CGB	10-Year Canada Bond Futures	2.18%	2.07%
CGF	5-Year Canada Bond Futures	2.18%	2.07%
CIC	Certicom Corporation	36.17%	34.68%
CL	Canada Life Financial Corporation	7.08%	6.31%
CLI	Clarica Life Insurance Com.	7.39%	6.53%
CLS	Celestica Inc.	24.99%	24.18%
CM	Cdn. Imp. Bank of Commerce	7.31%	6.68%
CMS	C-Mac Industries	23.19%	22.30%
CNQ	Canadian Natural Resources	10.52%	9.53%
CNR	Canadian National Railway Co.	8.85%	8.11%
COR	Corel Corporation	26.73%	19.40%
CP	Canadian Pacific Railway	11.77%	6.89%
CPE	Canadian Pacific Ltd	4.24%	6.35%
CTR	Canadian Tire Corporation Limited	11.42%	9.03%
DFS	Dofasco Inc.	9.17%	8.37%
DSG	Descartes Systems Group	27.82%	25.85%
DTC	Domtar Inc.	9.52%	9.30%
ENB	Enbridge Inc.	8.44%	6.80%
EXF	Exfo Electro Optical Engineering	27.62%	25.34%
FDG	Fording Inc.	15.00%	10.19%
FHR	Fairmont Hotels & Resorts Inc.	15.00%	9.67%
FN	Franco-Nevada Mining Corporation	9.33%	10.40%
FNT	Nortel Networks Corporation	23.15%	21.15%
GAC	Geac Computer Corporation Inc.	27.02%	25.15%
GIB	The CGI Group Inc.	16.30%	14.87%
GLE	Global Thermoelectric Inc.	24.98%	20.90%
GOQ	Gulf Canada Resources Ltd.	15.00%	15.00%
HTQ	Burlington Resources Inc.	15.00%	15.00%
HTR	Canadian Hunter Exploration Ltd.	20.04%	17.63%
HUM	Hummingbird Communications Ltd.	16.78%	12.74%

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IFM	BCE Emergis Inc.	19.42%	19.11%
IMO	Imperial Oil Ltd.	8.49%	7.77%
JDU	JDS Uniphase Canada Ltd.	28.48%	26.10%
L	Loblaw Companies Ltd.	6.37%	5.44%
LDM	Laidlaw Inc.	46.26%	39.33%
LNR	Linamar Corp.	14.31%	12.14%
LTV	Leitch Tech. Corp.	19.97%	17.18%
MCF	Microforum Inc.	28.89%	26.25%
MCL	Moore Corp. Ltd.	13.59%	12.30%
MFC	Manulife Financial Corporation	8.38%	7.39%
MG	Magna International Class A	8.71%	8.90%
MKQ	Mackenzie Financial Corporation	2.32%	1.68%
MX	Methanex Corporation	13.07%	12.09%
N	Inco Ltd.	10.93%	9.65%
NA	National Bank of Canada	9.17%	7.26%
NCX	Nova Chemicals Corporation	10.50%	9.26%
NRD	Noranda Inc.	7.42%	9.24%
NT	Nortel Networks Corporation	23.15%	21.15%
NXY	Nexen Inc.	11.05%	11.00%
OBK	Canada Bonds Mar 2011	1.88%	2.01%
OBV	Canada Bonds June 2021	2.31%	2.23%
OBZ	Canada Bonds June 2023	2.44%	2.34%
PCA	Petro-Canada	8.53%	7.83%
PCE	PanCanadian Energy	15.00%	13.95%
PD	Precision Drilling Corporation	12.87%	12.30%
PDG	Placer Dome Inc.	12.97%	12.02%
POW	Power Corporation of Canada	7.77%	6.92%
QAM	Amazon Com Inc, (USD)	15.00%	34.08%
QAN	AOL Time Warner (USD)	15.00%	8.07%
QAT	ATI Technologies Inc. (CAD)	15.00%	18.00%
QBC	BCE Inc. (CAD)	15.00%	6.89%
QBL	Bank of Montreal (CAD)	15.00%	7.47%
QBO	Bombardier Inc. CL B (CAD)	15.00%	18.02%
QCM	Canadian Imperial Bank of Commerce (CAD)	15.00%	6.68%
QCO	Cisco Systems Inc, (USD)	15.00%	20.79%
QCT	Celestica Inc. (CAD)	15.00%	24.18%
QDW	Dell Computer Corp. (USD)	15.00%	16.66%
QEE	Dow Jones Euro Stoxx 50 Index (EUR)	15.00%	8.63%
QIN	Intel Corp. (USD)	15.00%	16.90%
QJD	JDS Uniphase (USD)	15.00%	26.10%
QLT	QLT Phototherapeutics Inc.	22.06%	21.46%
QMR	Merck & Co. Inc, (USD)	15.00%	7.95%
QNK	Nokia OYJ (USD)	15.00%	19.52%
QNL	Nortel Networks Corp. (CAD)	15.00%	21.15%
QNM	National Bank of Canada (CAD)	15.00%	7.26%
QOR	Oracle Corp. (USD)	15.00%	20.69%
QPF	Pfizer Inc. (USD)	15.00%	7.75%
QSE	Microsoft Corp. (USD)	15.00%	11.21%
QSS	S&P 500 Index (USD)	15.00%	5.59%
QSU	Sun Microsystems Inc, (USD)	15.00%	21.82%
QXX	Iunits S&P/TSE 60 Index Units (CAD)	15.00%	5.33%
RCI	Rogers Communications Inc. Class B	10.58%	10.45%
RIM	Research in Motion Limited	31.47%	28.59%

Class Symbol	Description	Current Margin Intervals	New Margin Intervals February 14, 2002
RY	Royal Bank of Canada	7.49%	6.58%
SHQ	Shire Acquisition Inc.	13.08%	12.66%
SLC	Sunlife Financial	10.03%	9.08%
STE	Stelco Inc. Class A	21.82%	19.57%
SU	Suncor Corp.	9.64%	8.73%
SVN	724 Solutions	41.19%	39.84%
SXF	S&P Canada 60 Index Futures	6.02%	5.68%
SXO	S&P Canada 60 Index Options	6.02%	5.68%
T	Telus Corporation	11.15%	9.70%
TA	TransAlta Corp.	8.71%	8.18%
TD	Toronto-Dominion Bank (The)	7.25%	6.65%
TEU	CP Ships Limited	15.00%	14.60%
TLM	Talisman Energy Inc.	10.96%	9.63%
TOC	Thomson Corp.	8.43%	7.83%
TRP	TransCanada PipeLines Ltd.	5.89%	5.36%
TSX	360 Networks Inc.	50.61%	50.45%
TWE	TD Waterhouse Group Inc.	17.17%	16.18%
TZH	Trizec Hahn Corporation	7.29%	6.19%
UAO	Yahoo Inc. (USD)	15.00%	25.19%
UBB	Ballard Power Systems (CAD)	15.00%	22.76%
UCC	Ciena Corp. (USD)	15.00%	31.02%
UCX	Cisco Systems Inc, (USD)	15.00%	32.34%
UCY	Cisco Systems Inc, (USD)	15.00%	32.34%
UDV	TD-Bank (CAD)	15.00%	6.65%
UGE	Amgen (USD)	15.00%	12.02%
UGN	Amgen (USD)	15.00%	12.02%
UGZ	General Electric (USD)	15.00%	10.61%
UHY	Celestica Inc. (CAD)	15.00%	24.18%
UIF	Ciena Corp. (USD)	15.00%	48.34%
UII	Intel Corp. (USD)	15.00%	26.32%
UIO	General Electric (USD)	15.00%	10.61%
UJK	JDS Uniphase (USD)	15.00%	28.59%
UMA	Intel Corp. (USD)	15.00%	26.32%
UMD	EMC Corp. (USD)	15.00%	24.45%
UNA	NASDAQ 100 Index Tracking Stock (USD)	15.00%	11.91%
UNW	Nortel Networks Corp. (CAD)	15.00%	21.15%
UQE	Bombardier Inc. CL B (CAD)	15.00%	18.02%
UQF	Bombardier Inc. CL B (CAD)	15.00%	18.02%
USE	Siebel Systems Inc. (USD)	15.00%	31.52%
UWY	Microsoft Corp. (USD)	15.00%	17.49%
UWZ	Microsoft Corp. (USD)	15.00%	17.49%
UXI	Iunits S&P/TSE 60 Index Units (CAD)	15.00%	5.33%
UYA	Yahoo Inc. (USD)	15.00%	39.27%
UZN	AOL Time Warner (USD)	15.00%	22.16%
UZO	AOL Time Warner (USD)	15.00%	22.16%
VOQ	Vivendi Universal ADSs	12.79%	12.44%
WIN	Win - Lan Inc.	39.68%	38.12%
XIU	S&P/TSE 60 Index Participation Units	5.69%	5.33%
ZL	Zarlink Semiconductor	17.60%	16.79%