

# NOTICE TO MEMBERS

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CANADIAN DERIVATIVES  
CLEARING CORPORATION

CORPORATION CANADIENNE DE  
COMPENSATION DE PRODUITS DÉRIVÉS

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NOTICE TO MEMBERS  
No. 2002-059  
June 11, 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 Friday, June 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) 871-4949 Ext. 381.

Michel Favreau  
Senior Vice-President and  
Chief Clearing Officer

<b>Class Symbol</b>	<b>Description</b>	<b>Current Margin Intervals</b>	<b>New Margin Intervals June 14, 2002</b>
A	Abitibi-Consolidated Inc	8.13%	8.29%
ABX	Barrick Gold Corporation	10.21%	10.75%
AC	Air Canada	21.93%	22.09%
AEL	Aeterna Laboratories Inc.	12.74%	11.90%
AEQ	Alberta Energy (Old class)	8.07%	9.87%
AGE	Agnico-Eagle Mines Limited	14.64%	15.09%
AGU	Agrium Inc.	9.32%	9.13%
AL	Alcan Aluminium Limited	8.87%	8.73%
AMGN	Amgen (US)	10.15%	16.61%
AMZN	Amazon.com Inc.(US)	26.63%	26.17%
ANP	Angiotech Pharmaceuticals Inc.	14.52%	14.69%
AOL	AOL Time Warner Inc.(US)	13.97%	14.78%
ATY	ATI Technologies Incorporated	17.39%	17.79%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.29%	0.30%
BBD.B	Bombardier Inc. (Class B)	14.00%	13.90%
BCB	Cott Corp.	11.45%	11.45%
BCE	BCE Inc.	24.50%	13.15%
BHQ	Shire Exchangeable Share	15.90%	17.88%
BLD	Ballard Power Systems Inc.	21.32%	21.08%
BMO	Bank of Montreal	7.02%	6.70%
BNN.A	Brascan Corp. (Class A)	7.57%	7.60%
BNS	Bank of Nova Scotia (The)	6.16%	6.65%
BRA	Biomira Inc.	13.44%	39.16%
BVF	Biovail Corporation	21.68%	16.08%
CAE	CAE Inc.	11.96%	18.37%
CAS	Cascades Inc.	6.55%	8.06%
CGB	Ten-year Canada Bond Futures	1.85%	1.82%
CGF	Five-year Canada Bond Futures	2.05%	1.90%
CIEN	Ciena Corp.(US)	26.97%	27.15%
CL	Canada LifeFinancial Corporation	6.01%	6.00%
CLS	Celestica Inc.	18.30%	18.72%
CLX	Clarica Life Insurance Company (Old class)	7.43%	7.31%
CM	Canadian Imperial Bank of Commerce	6.60%	6.97%
CNQ	Canadian Natural Resources Limited	8.30%	8.29%
CNR	Canadian National Railway Company	9.63%	7.75%
CP	Canadian Pacific Railway Limited	13.08%	12.53%
CPE	Canadian Pacific Limited (Old Class)	7.33%	6.69%
CSCO	Cisco Systems (US)	17.89%	26.30%
CSN	Cognos Inc.	20.44%	20.35%
CTR.A	Canadian Tire Corp. Ltd (Class A)	8.81%	8.71%
DELL	Dell Computer Inc. (US)	13.21%	20.08%
DFS	Dofasco Inc.	9.14%	7.67%
DSG	Descartes Systems Group Inc. (The)	21.75%	21.27%
DTC	Domtar Inc.	8.63%	8.56%
ECA	EnCanaCorporation	10.04%	9.87%
EMC	EMC Corporation (US)	20.62%	20.61%
ENB	Enbridge Inc.	6.20%	6.13%
EXF	Exfo Electro Optical Engineering	23.34%	23.28%
FHR	Fairmont Hotels & Resorts Inc.	12.66%	12.63%
FNQ	Newmont Mining Corporation (US)	12.10%	11.73%
G	Goldcorp Inc.	19.61%	20.09%
GAC	Geac Computer Corporation Limited	20.37%	18.51%
GE	General Electric (US)	11.88%	12.29%
GIB.A	CGI Inc. (Group) (Class A)	20.03%	13.10%

GLE	Global ThermoElectric Inc.	19.46%	18.95%
HHL.A	Hurricane Hydrocarbons Ltd. (Class A)	15.82%	20.73%
HSE	Husky Energy Inc.	10.59%	10.59%
IFM	BCE Emergis Inc.	27.96%	27.80%
IMO	Imperial Oil Limited	6.49%	6.88%
INTC	Intel Corp. (US)	13.07%	16.90%
JDSU	JDS Uniphase (US)	23.13%	23.00%
JDU	JDS Uniphase Canada Ltd.	20.93%	20.88%
L	Loblaw Companies Ltd.	5.33%	5.94%
MCL	Moore Corporation Ltd.	11.62%	9.51%
MDS	MDS Inc	10.17%	10.33%
MFC	Manulife Financial Corporation	6.75%	6.74%
MG.A	Magna International Inc (Class A)	7.49%	7.61%
MNG	Meridian Gold Inc.	16.63%	17.80%
MRK	Merck & Co. Inc. (US)	7.21%	7.20%
MSFT	Microsoft Corp. (US)	10.05%	17.00%
MX	Methanex Corporation	11.03%	10.55%
N	Inco Limited	10.10%	8.81%
NA	National Bank of Canada	7.07%	7.19%
NCX	NOVA Chemicals Corporation	9.67%	9.27%
NOK	Nokia Corp. (US)	17.56%	17.11%
NRD	Noranda Inc.	8.86%	6.97%
NT	Nortel Networks Corporation	20.89%	22.81%
NXY	Nexen Inc.	9.27%	9.12%
OBK	9% March 2011 Bond options	1.51%	1.64%
OBV	9.75% June 2021 Bond options	1.81%	1.89%
OBZ	8% June 2023 Bond options	1.92%	2.00%
ORCL	Oracle Corporation (US)	16.22%	21.53%
PCA	Petro-Canada	7.19%	7.26%
PD	Precision Drilling Corporation	11.39%	11.43%
PDG	Placer Dome Inc.	13.17%	14.21%
PFE	Pfizer Inc. (US)	8.33%	8.10%
POW	Power Corporation of Canada	5.91%	5.77%
QEE	SGWarrants DJ Euro Stock Index	6.71%	6.67%
QLT	QLT Phototherapeutics Inc.	17.24%	19.74%
QSS	SGWarrants S & P 500 Index (US)	4.87%	6.49%
RCI.B	Rogers Communications Inc. (Class B)	10.45%	9.48%
RIM	Research in Motion Limited	21.81%	21.21%
RY	Royal Bank of Canada	6.15%	6.41%
SEBL	Siebel Systems Inc. (US)	25.27%	26.61%
SJR.B	Shaw Communications (Class B)	8.36%	8.08%
SLC	Sun Life Financial	7.43%	7.31%
SU	Suncor Energy Inc.	7.71%	8.71%
SUNW	Sun Microsystems Inc. (US)	19.01%	23.18%
SVN	724 Solutions	30.06%	30.66%
SXA	S&P/TSX Canadian Gold Index Futures	13.34%	13.62%
SXB	S&P/TSX Canadian Financials Index Futures	5.02%	4.52%
SXH	S&P/TSX Canadian Information Technology Index Futures	14.10%	12.87%
SXF	S&P Canada 60 Index Futures	4.46%	4.21%
SXY	S&P/TSX Canadian Energy Index Futures	6.72%	6.31%
T	TELUS Corporation	15.07%	15.59%
TA	TransAlta Corporation	8.51%	8.21%
TD	Toronto-Dominion Bank (The)	5.78%	5.91%
TEU	Canadien Pacific Ships	14.29%	13.82%
TLM	Talisman Energy Inc.	8.70%	8.62%
TOC	Thomson Corporation (The)	7.76%	6.87%
TRP	TransCanada PipeLines Ltd.	5.97%	5.46%

TWQ	TD Waterhouse Group Inc.	17.41%	15.00%
TZC	Trizec Canada	5.94%	6.72%
TZQ	Trizec Canada	5.94%	6.72%
UNA	Nasdaq 100 Index - Tracking Stock (US)	10.96%	15.48%
XIU	i60 Options	4.22%	4.17%
YHOO	Yahoo Inc. (US)	21.94%	21.42%
ZL	Zarlink Semiconductor inc.	14.70%	18.71%