

# 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. 2002-072

July 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 Monday, July 15, 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

Class Symbol	Description	Current Margin Intervals	New Margin Intervals July 15, 2002
A	Abitibi-Consolidated Inc	8.29%	8.38%
ABX	Barrick Gold Corporation	10.75%	11.40%
AC	Air Canada	22.09%	22.41%
AEL	Aeterna Laboratories Inc.	11.90%	13.32%
AEQ	Alberta Energy (Old class)	9.87%	9.64%
AGE	Agnico-Eagle Mines Limited	15.09%	20.67%
AGU	Agrium Inc.	9.13%	9.01%
AL	Alcan Aluminium Limited	8.73%	8.72%
AMZN	Amazon.com Inc.(US)	26.17%	26.24%
ANP	Angiotech Pharmaceuticals Inc.	14.69%	14.83%
AOL	AOL Time Warner Inc.(US)	14.78%	14.96%
ATY	ATI Technologies Incorporated	17.79%	31.26%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.30%	0.27%
BBD.B	Bombardier Inc. (Class B)	13.90%	14.09%
BCB	Cott Corp.	11.45%	11.37%
BCE	BCE Inc.	13.15%	13.32%
BHQ	Shire Exchangeable Shares	17.88%	18.11%
BLD	Ballard Power Systems Inc.	21.08%	21.09%
BMO	Bank of Montreal	6.70%	6.63%
BNN.A	Brascan Corp. (Class A)	7.60%	7.56%
BNS	Bank of Nova Scotia (The)	6.65%	6.00%
BRA	Biomira Inc.	39.16%	21.65%
BVF	Biovail Corporation	16.08%	16.74%
CAE	CAE Inc.	18.37%	12.65%
CAS	Cascades Inc.	8.06%	8.13%
CGB	Ten-year Government of Canada Bond Futures	1.82%	1.76%
CGF	Five-year Government of Canada Bond Futures	1.90%	1.80%
CL	Canada LifeFinancial Corporation	6.00%	5.87%
CLS	Celestica Inc.	18.72%	17.93%
CLX	Clarica Life Insurance Company (Old class)	7.31%	7.43%
CM	Canadian Imperial Bank of Commerce	6.97%	8.41%
CNQ	Canadian Natural Resources Limited	8.29%	8.19%
CNR	Canadian National Railway Company	7.75%	7.77%
CP	Canadian Pacific Railway Limited	12.53%	12.07%
CPE	Canadian Pacific Limited (Old Class)	6.69%	6.69%
CSCO	Cisco Systems (US)	26.30%	18.46%
CSN	Cognos Inc.	20.35%	17.53%
CTR.A	Canadian Tire Corp. Ltd (Class A)	8.71%	8.79%
DELL	Dell Computer Inc. (US)	20.08%	14.10%
DFS	Dofasco Inc.	7.67%	7.63%
DIA	Diamonds Trust	5.60%	6.43%
DSG	Descartes Systems Group Inc. (The)	21.27%	21.37%
DTC	Domtar Inc.	8.56%	8.40%
ECA	EnCanaCorporation	9.87%	9.64%
ENB	Enbridge Inc.	6.13%	6.84%
EXF	Exfo Electro Optical Engineering	23.28%	41.20%
FHR	Fairmont Hotels & Resorts Inc.	12.63%	12.20%
FNQ	Newmont Mining Corporation (US)	11.73%	12.56%
G	Goldcorp Inc.	20.09%	18.37%
GAC	Geac Computer Corporation Limited	18.51%	22.85%
GIB.A	CGI Inc. (Group) (Class A)	13.10%	13.76%
GLE	Global ThermoElectric Inc.	18.95%	21.84%
HHL.A	Hurricane Hydrocarbons Ltd. (Class A)	20.73%	17.64%
HSE	Husky Energy Inc.	10.59%	10.55%

IFM	BCE Emergis Inc.	27.80%	28.66%
IMO	Imperial Oil Limited	6.88%	6.67%
INTC	Intel Corp. (US)	16.90%	24.21%
JDU	JDS Uniphase Canada Ltd.	20.88%	30.38%
L	Loblaw Companies Ltd.	5.94%	7.37%
MCL	Moore Corporation Ltd.	9.51%	15.51%
MDS	MDS Inc	10.33%	11.41%
MFC	Manulife Financial Corporation	6.74%	6.55%
MG.A	Magna International Inc (Class A)	7.61%	12.19%
MNG	Meridian Gold Inc.	17.80%	18.44%
MRK	Merck & Co. Inc. (US)	7.20%	9.62%
MSFT	Microsoft Corp. (US)	17.00%	11.66%
MX	Methanex Corporation	10.55%	10.97%
N	Inco Limited	8.81%	8.93%
NA	National Bank of Canada	7.19%	10.00%
NCX	NOVA Chemicals Corporation	9.27%	8.78%
NOK	Nokia Corp. (US)	17.11%	16.64%
NRD	Noranda Inc.	6.97%	8.28%
NT	Nortel Networks Corporation	22.81%	31.87%
NXY	Nexen Inc.	9.12%	9.20%
OBK	9% March 2011 Bond options	1.64%	1.57%
OBV	9.75% June 2021 Bond options	1.89%	1.90%
OBZ	8% June 2023 Bond options	2.00%	2.02%
ONX	30-Day Overnight Repo Rate Futures	0.17%	0.17%
ORCL	Oracle Corporation (US)	21.53%	22.42%
PCA	Petro-Canada	7.26%	7.08%
PD	Precision Drilling Corporation	11.43%	10.96%
PDG	Placer Dome Inc.	14.21%	13.44%
PFE	Pfizer Inc. (US)	8.10%	12.46%
POW	Power Corporation of Canada	5.77%	6.31%
QEE	SGWarrants DJ Euro Stock Index	6.67%	10.02%
QLT	QLT Phototherapeutics Inc.	19.74%	17.09%
QSS	SGWarrants S & P 500 Index (US)	6.49%	6.32%
RCI.B	Rogers Communications Inc. (Class B)	9.48%	13.59%
RIM	Research in Motion Limited	21.21%	20.62%
RY	Royal Bank of Canada	6.41%	6.34%
SJR.B	Shaw Communications (Class B)	8.08%	13.45%
SLC	Sun Life Financial	7.31%	7.43%
SU	Suncor Energy Inc.	8.71%	8.06%
SUNW	Sun Microsystems Inc. (US)	23.18%	20.34%
SVN	724 Solutions	30.66%	30.29%
SXA	S&P/TSX Canadian Gold Index Futures	13.62%	16.00%
SXB	S&P/TSX Canadian Financials Index Futures	4.52%	4.55%
SXH	S&P/TSX Canadian Information Technology Index Futures	12.87%	11.99%
SXF	S&P Canada 60 Index Futures	4.21%	4.19%
SXY	S&P/TSX Canadian Energy Index Futures	6.31%	6.24%
T	TELUS Corporation	15.59%	20.89%
TA	TransAlta Corporation	8.21%	7.91%
TD	Toronto-Dominion Bank (The)	5.91%	6.87%
TEU	Canadien Pacific Ships	13.82%	13.45%
TLM	Talisman Energy Inc.	8.62%	8.37%
TOC	Thomson Corporation (The)	6.87%	6.90%
TRP	TransCanada PipeLines Ltd.	5.46%	5.66%
TZC	Trizec Canada	6.72%	5.31%
TZQ	Trizec Canada	6.72%	5.31%
XIU	i60 Options	4.17%	4.13%
ZL	Zarlink Semiconductor inc.	18.71%	19.66%

