

# 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. 2002-082

September 6, 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 Tuesday, September 10, 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 September 10, 2002</b>
A	Abitibi-Consolidated Inc	13.99%	11.34%
ABX	Barrick Gold Corporation	15.58%	12.04%
AC	Air Canada	22.30%	22.58%
AEL	Aeterna Laboratories Inc.	24.19%	22.88%
AEQ	Alberta Energy (Old class)	15.11%	8.88%
AGE	Agnico-Eagle Mines Limited	22.80%	18.79%
AGU	Agrium Inc.	11.33%	9.60%
AL	Alcan Aluminium Limited	13.00%	11.23%
AMZN	Amazon.com Inc.(US)	20.78%	20.26%
ANP	Angiotech Pharmaceuticals Inc.	15.87%	11.24%
AOL	AOL Time Warner Inc.(US)	27.22%	22.74%
ATY	ATI Technologies Incorporated	22.55%	22.89%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.31%	0.28%
BBD.B	Bombardier Inc. (Class B)	17.88%	26.97%
BCB	Cott Corp.	15.87%	10.12%
BCE	BCE Inc.	13.69%	12.32%
BHQ	Shire Exchangeable Shares	22.32%	22.58%
BLD	Ballard Power Systems Inc.	31.77%	23.38%
BMO	Bank of Montreal	7.65%	6.56%
BNN.A	Brascan Corp. (Class A)	10.10%	7.35%
BNS	Bank of Nova Scotia (The)	7.28%	6.05%
BRA	Biomira Inc.	22.16%	24.06%
BVF	Biovail Corporation	21.62%	20.46%
CAE	CAE Inc.	13.74%	24.49%
CAS	Cascades Inc.	11.17%	8.58%
CGB	Ten-year Government of Canada Bond Futures	2.11%	1.85%
CGF	Five-year Government of Canada Bond Futures	2.19%	2.21%
CL	Canada LifeFinancial Corporation	7.95%	6.13%
CLS	Celestica Inc.	35.64%	22.98%
CLX	Clarica Life Insurance Company (Old class)	12.76%	9.28%
CM	Canadian Imperial Bank of Commerce	11.28%	8.17%
CNQ	Canadian Natural Resources Limited	11.82%	8.46%
CNR	Canadian National Railway Company	7.72%	7.78%
CP	Canadian Pacific Railway Limited	15.71%	15.74%
CPE	Canadian Pacific Limited (Old Class)	11.97%	6.74%
CSCO	Cisco Systems (US)	21.99%	19.62%
CSN	Cognos Inc.	17.78%	17.52%
CTR.A	Canadian Tire Corp. Ltd (Class A)	10.53%	8.92%
DELL	Dell Computer Inc. (US)	16.92%	15.37%
DFS	Dofasco Inc.	14.25%	8.96%
DIA	Diamonds Trust	6.43%	9.22%
DSG	Descartes Systems Group Inc. (The)	21.47%	19.46%
DTC	Domtar Inc.	12.09%	8.69%
ECA	EnCanaCorporation	15.10%	8.95%
ENB	Enbridge Inc.	6.29%	6.34%
EXF	Exfo Electro Optical Engineering	26.73%	27.38%
FHR	Fairmont Hotels & Resorts Inc.	14.36%	9.85%
G	Goldcorp Inc.	23.84%	19.25%
GIB.A	CGI Inc. (Group) (Class A)	24.84%	17.39%
GLE	Global ThermoElectric Inc.	35.48%	22.41%
HHL.A	Hurricane Hydrocarbons Ltd. (Class A)	36.93%	24.13%
HSE	Husky Energy Inc.	7.54%	7.51%
IFM	BCE Emergis Inc.	21.34%	23.74%

IMO	Imperial Oil Limited	8.20%	6.80%
INTC	Intel Corp. (US)	21.12%	20.16%
JDU	JDS Uniphase Canada Ltd.	30.95%	25.36%
L	Loblaw Companies Ltd.	7.72%	6.12%
MCL	Moore Corporation Ltd.	20.64%	14.09%
MDS	MDS Inc	17.29%	13.08%
MFC	Manulife Financial Corporation	10.25%	7.28%
MG.A	Magna International Inc (Class A)	11.20%	9.79%
MNG	Meridian Gold Inc.	20.07%	17.75%
MRK	Merck & Co. Inc. (US)	16.29%	10.76%
MSFT	Microsoft Corp. (US)	17.80%	14.63%
MX	Methanex Corporation	10.18%	10.10%
N	Inco Limited	14.01%	13.02%
NA	National Bank of Canada	7.63%	7.56%
NCX	NOVA Chemicals Corporation	15.15%	10.05%
NOK	Nokia Corp. (US)	34.41%	32.58%
NRD	Noranda Inc.	11.00%	8.55%
NT	Nortel Networks Corporation	31.87%	31.17%
NXY	Nexen Inc.	9.16%	9.28%
OBK	9% March 2011 Bond options	1.85%	1.62%
OBZ	8% June 2023 Bond options	2.31%	2.02%
ONX	30-Day Overnight Repo Rate Futures	0.17%	0.16%
ORCL	Oracle Corporation (US)	19.71%	20.36%
PCA	Petro-Canada	11.07%	7.36%
PD	Precision Drilling Corporation	13.07%	10.69%
PDG	Placer Dome Inc.	17.09%	14.75%
PFE	Pfizer Inc. (US)	19.33%	13.00%
POW	Power Corporation of Canada	8.25%	6.22%
QEE	SGWarrants DJ Euro Stock Index	15.52%	11.78%
QLT	QLT Phototherapeutics Inc.	16.89%	20.87%
QSS	SGWarrants S & P 500 Index (US)	11.65%	8.12%
RCI.B	Rogers Communications Inc. (Class B)	18.12%	19.69%
RIM	Research in Motion Limited	21.58%	20.70%
RY	Royal Bank of Canada	9.14%	6.49%
SJR.B	Shaw Communications (Class B)	17.28%	22.91%
SLC	Sun Life Financial	12.79%	8.30%
SU	Suncor Energy Inc.	23.62%	24.08%
SUNW	Sun Microsystems Inc. (US)	32.11%	25.28%
SXA	S&P/TSX Canadian Gold Index Futures	19.55%	15.03%
SXB	S&P/TSX Canadian Financials Index Futures	6.78%	5.02%
SXH	S&P/TSX Canadian Information Technology Index Futures	13.81%	14.77%
SXF	S&P Canada 60 Index Futures	7.92%	6.50%
SXY	S&P/TSX Canadian Energy Index Futures	10.25%	6.67%
T	TELUS Corporation	39.81%	22.98%
TA	TransAlta Corporation	7.41%	10.35%
TD	Toronto-Dominion Bank (The)	12.57%	8.03%
TEU	Canadien Pacific Ships	14.02%	11.53%
TLM	Talisman Energy Inc.	10.90%	8.36%
TOC	Thomson Corporation (The)	11.20%	8.67%
TRP	TransCanada PipeLines Ltd.	6.91%	5.29%
TZC	Trizec Canada	7.15%	9.75%
TZQ	Trizec Canada	7.22%	9.75%
XIU	i60 Options	7.92%	5.07%
ZL	Zarlink Semiconductor inc.	24.59%	25.65%