

NOTICE TO MEMBERS

No. 2002- 085 October 7, 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 Wednesday, October 9, 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 October 9, 2002
A	Abitibi-Consolidated Inc	11.34%	12.08%
ABX	Barrick Gold Corporation	12.04%	16.38%
AC	Air Canada	22.58%	21.03%
AEL	Aeterna Laboratories Inc.	22.88%	36.09%
AEQ	Alberta Energy (Old class)	8.88%	9.27%
AGE	Agnico-Eagle Mines Limited	18.79%	18.11%
AGU	Agrium Inc.	9.60%	9.37%
AL	Alcan Aluminium Limited	11.23%	10.62%
AMZN	Amazon.com Inc.(US)	20.26%	25.31%
ANP	Angiotech Pharmaceuticals Inc.	11.24%	11.47%
AOL	AOL Time Warner Inc.(US)	22.74%	21.04%
ATY	ATI Technologies Incorporated	22.89%	22.55%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.28%	0.30%
BBD.B	Bombardier Inc. (Class B)	26.97%	30.43%
BCB	Cott Corp.	10.12%	10.38%
BCE	BCE Inc.	12.32%	9.88%
BHQ	Shire Exchangeable Shares	22.58%	15.40%
BLD	Ballard Power Systems Inc.	23.38%	22.01%
BMO	Bank of Montreal	6.56%	6.44%
BNN.A	Brascan Corp. (Class A)	7.35%	6.90%
BNS	Bank of Nova Scotia (The)	6.05%	7.64%
BRA	Biomira Inc.	24.06%	63.85%
BVF	Biovail Corporation	20.46%	17.91%
CAE	CAE Inc.	24.49%	19.50%
CAS	Cascades Inc.	8.58%	8.39%
CGB	Ten-year Government of Canada Bond Futures	1.85%	1.82%
CGF	Five-year Government of Canada Bond Futures	2.21%	1.50%
CL	Canada LifeFinancial Corporation	6.13%	7.24%
CLS	Celestica Inc.	22.98%	24.22%
CM	Canadian Imperial Bank of Commerce	8.17%	8.26%
CNQ	Canadian Natural Resources Limited	8.46%	8.09%
CNR	Canadian National Railway Company	7.78%	10.06%
CP	Canadian Pacific Railway Limited	15.74%	11.09%
CPE	Canadian Pacific Limited (Old Class)	6.74%	6.31%
CSCO	Cisco Systems (US)	19.62%	17.65%
CSN	Cognos Inc.	17.52%	23.53%
CTR.A	Canadian Tire Corp. Ltd (Class A)	8.92%	10.36%
DELL	Dell Computer Inc. (US)	15.37%	12.97%
DFS	Dofasco Inc.	8.96%	9.22%
DIA	Diamonds Trust	9.22%	8.01%
DSG	Descartes Systems Group Inc. (The)	19.46%	21.51%
DTC	Domtar Inc.	8.69%	11.57%
ECA	EnCanaCorporation	8.95%	9.27%
ENB	Enbridge Inc.	6.34%	7.11%
EXF	Exfo Electro Optical Engineering	27.38%	29.70%
FHR	Fairmont Hotels & Resorts Inc.	9.85%	10.13%

Canadian Derivatives Clearing Corporation t West 800 Victoria Square 65 Queen Street West Suite 700 $3^{\rm rd}$ Floor Toronto, Ontario Montréal, Québec H4Z 1A9 M5H 2M5 Tel.: 416-367-2463 Tel.: 514-871-3545 Fax: 514-871-3530 Fax: 416-367-2473 www.cdcc.ca



Class		Current Margin	New Margin Intervals
Symbol	Description	Intervals	October 9, 2002
G	Goldcorp Inc.	19.25%	17.45%
GIB.A	CGI Inc. (Group) (Class A)	17.39%	21.88%
GLE	Global ThermoElectric Inc.	22.41%	23.03%
HHL	Hurricane Hydrocarbons Ltd.	24.13%	23.34%
HSE	Husky Energy Inc.	7.51%	9.43%
IFM	BCE Emergis Inc.	23.74%	21.72%
IMO	Imperial Oil Limited	6.80%	6.56%
INTC	Intel Corp. (US)	20.16%	19.64%
JDU	JDS Uniphase Canada Ltd.	25.36%	26.49%
L	Loblaw Companies Ltd.	6.12%	6.43%
MCL	Moore Corporation Ltd.	14.09%	14.81%
MDS	MDS Inc	13.08%	11.70%
MFC	Manulife Financial Corporation	7.28%	9.68%
MG.A	Magna International Inc (Class A)	9.79%	10.06%
MNG	Meridian Gold Inc.	17.75%	16.43%
MRK	Merck & Co. Inc. (US)	10.76%	11.52%
MSFT	Microsoft Corp. (US)	14.63%	12.79%
MX	Methanex Corporation	10.10%	9.59%
N	Inco Limited	13.02%	11.16%
NA	National Bank of Canada	7.56%	8.73%
NCX	NOVA Chemicals Corporation	10.05%	10.54%
NOK	Nokia Corp. (US)	32.58%	17.86%
NRD	Noranda Inc.	8.55%	8.71%
NT	Nortel Networks Corporation	31.17%	37.60%
NXY	Nexen Inc.	9.28%	8.58%
OBK	9% March 2011 Bond options	1.62%	1.73%
OBZ	•	2.02%	2.04%
ONX	8% June 2023 Bond options	0.16%	0.16%
ORCL	30-Day Overnight Repo Rate Futures		
	Oracle Corporation (US)	20.36%	19.32%
PCA	Petro-Canada	7.36%	7.20%
PDC	Precision Drilling Corporation	10.69%	10.67%
PDG	Placer Dome Inc.	14.75%	14.95%
PFE	Pfizer Inc. (US)	13.00%	13.35%
POW	Power Corporation of Canada	6.22%	5.98%
QEE	SGWarrants DJ Euro Stock Index	11.78%	12.29%
QLT	QLT Phototherapeutics Inc.	20.87%	17.37%
QSS	SGWarrants S & P 500 Index (US)	8.12%	8.45%
RCI.B	Rogers Communications Inc. (Class B)	19.69%	21.89%
RIM	Research in Motion Limited	20.70%	19.29%
RY	Royal Bank of Canada	6.49%	7.20%
SJR.B	Shaw Communications (Class B)	22.91%	17.26%
SLC	Sun Life Financial	8.30%	8.94%
SU	Suncor Energy Inc.	24.08%	10.30%
SUNW	Sun Microsystems Inc. (US)	25.28%	23.20%
SXA	S&P/TSX Canadian Gold Index Futures	15.03%	14.72%
SXB	S&P/TSX Canadian Financials Index Futures	5.02%	6.18%

Canadian Derivatives Clearing Corporation t West 800 Victoria Square 65 Queen Street West Suite 700 $3^{\rm rd}$ Floor Toronto, Ontario Montréal, Québec H4Z 1A9 M5H 2M5 Tel.: 416-367-2463 Tel.: 514-871-3545 Fax: 514-871-3530 Fax: 416-367-2473

www.cdcc.ca



Class Symbol	Description	Current Margin Intervals	New Margin Intervals October 9, 2002
SXH	S&P/TSX Canadian Information Technology Index Futures	14.77%	15.14%
SXF	S&P Canada 60 Index Futures	6.50%	5.77%
SXY	S&P/TSX Canadian Energy Index Futures	6.67%	6.25%
T	TELUS Corporation	22.98%	22.98%
TA	TransAlta Corporation	10.35%	7.47%
TD	Toronto-Dominion Bank (The)	8.03%	8.23%
TEU	Canadien Pacific Ships	11.53%	11.49%
TLM	Talisman Energy Inc.	8.36%	7.71%
TOC	Thomson Corporation (The)	8.67%	11.13%
TRP	TransCanada PipeLines Ltd.	5.29%	5.17%
TZC	Trizec Canada	9.75%	7.32%
TZQ	Trizec Canada	9.75%	7.32%
XIU	i60 Options	5.07%	5.28%
ZL	Zarlink Semiconductor inc.	25.65%	24.91%

Canadian Derivatives Clearing Corporation t West 800 Victoria Square 65 Queen Street West Suite 700 $3^{\rm rd}$ Floor Toronto, Ontario Montréal, Québec H4Z 1A9 M5H 2M5 Tel.: 416-367-2463 Tel.: 514-871-3545 Fax: 514-871-3530 Fax: 416-367-2473 www.cdcc.ca