



NOTICE TO MEMBERS

No. 2002- 097

December 10, 2002

Margin Intervals

Canadian Derivatives Clearing Corporation (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, December 11, 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

Canadian Derivatives Clearing Corporation

65 Queen Street West	800 Victoria Square
Suite 700	3 rd Floor
Toronto, Ontario	Montréal, Québec
M5H 2M5	H4Z 1A9
Tel. : 416-367-2463	Tel. : 514-871-3545
Fax: 416-367-2473	Fax: 514-871-3530

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Class Symbol	Description	Current Margin Intervals	New Margin Intervals December 11, 2002
A	Abitibi-Consolidated Inc	12.40%	11.55%
ABX	Barrick Gold Corporation	12.98%	11.64%
AC	Air Canada	18.65%	16.76%
AEL	Aeterna Laboratories Inc.	25.87%	24.75%
AGE	Agnico-Eagle Mines Limited	17.29%	16.18%
AGU	Agrium Inc.	10.00%	9.17%
AL	Alcan Aluminium Limited	12.70%	10.79%
AMZN	Amazon.com Inc.(US)	18.72%	18.33%
ANP	Angiotech Pharmaceuticals Inc.	12.37%	11.49%
AOL	AOL Time Warner Inc.(US)	22.08%	18.87%
ATY	ATI Technologies Incorporated	22.40%	21.00%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.31%	0.26%
BBD.B	Bombardier Inc. (Class B)	27.95%	25.26%
BCB	Cott Corp.	10.78%	9.52%
BCE	BCE Inc.	9.61%	9.56%
BHQ	Shire Exchangeable Shares	15.37%	18.41%
BLD	Ballard Power Systems Inc.	35.29%	26.24%
BMO	Bank of Montreal	11.60%	15.70%
BNN.A	Brascan Corp. (Class A)	8.93%	7.50%
BNS	Bank of Nova Scotia (The)	11.37%	8.03%
BRA	Biomira Inc.	49.34%	41.92%
BVF	Biovail Corporation	18.09%	15.49%
CAE	CAE Inc.	25.28%	21.64%
CAS	Cascades Inc.	10.95%	8.72%
CGB	Ten-year Government of Canada Bond Futures	1.89%	1.83%
CL	Canada LifeFinancial Corporation	7.25%	9.77%
CLS	Celestica Inc.	31.90%	25.54%
CM	Canadian Imperial Bank of Commerce	16.34%	10.45%
CNQ	Canadian Natural Resources Limited	9.96%	8.29%
CNR	Canadian National Railway Company	10.34%	9.32%
CP	Canadian Pacific Railway Limited	11.01%	9.54%
CPE	Canadian Pacific Limited (Old Class)	6.17%	7.09%
CSCO	Cisco Systems (US)	21.24%	18.04%
CSN	Cognos Inc.	17.91%	18.53%
CTR.A	Canadian Tire Corp. Ltd (Class A)	9.96%	9.34%
DELL	Dell Computer Inc. (US)	12.92%	12.56%
DFS	Dofasco Inc.	9.83%	8.19%
DIA	Diamonds Trust	9.82%	8.73%
DSG	Descartes Systems Group Inc. (The)	23.72%	23.39%
DTC	Domtar Inc.	10.52%	10.32%
ECA	EnCanaCorporation	10.74%	9.60%
ENB	Enbridge Inc.	6.31%	6.09%

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EXF	Exfo Electro Optical Engineering	28.46%	28.78%
FHR	Fairmont Hotels & Resorts Inc.	9.96%	9.25%
G	Goldcorp Inc.	16.65%	15.98%
GIB.A	CGI Inc. (Group) (Class A)	19.34%	18.58%
HHL	Hurricane Hydrocarbons Ltd.	21.50%	19.72%
HSE	Husky Energy Inc.	6.89%	6.72%
IFM	BCE Emergis Inc.	25.12%	22.68%
IMO	Imperial Oil Limited	6.42%	5.79%
INTC	Intel Corp. (US)	25.54%	18.61%
JDU	JDS Uniphase Canada Ltd.	26.19%	25.20%
L	Loblaw Companies Ltd.	6.23%	7.23%
MCL	Moore Corporation Ltd.	15.01%	13.29%
MDS	MDS Inc	11.47%	10.93%
MFC	Manulife Financial Corporation	15.32%	11.29%
MG.A	Magna International Inc (Class A)	10.29%	9.50%
MNG	Meridian Gold Inc.	15.78%	15.63%
MRK	Merck & Co. Inc. (US)	12.13%	10.85%
MSFT	Microsoft Corp. (US)	13.79%	12.75%
MX	Methanex Corporation	14.76%	10.60%
N	Inco Limited	12.51%	11.01%
NA	National Bank of Canada	8.88%	7.39%
NCX	NOVA Chemicals Corporation	11.05%	10.41%
NOK	Nokia Corp. (US)	29.90%	16.92%
NRD	Noranda Inc.	15.02%	9.89%
NT	Nortel Networks Corporation	46.10%	36.74%
NXY	Nexen Inc.	10.39%	8.04%
OBK	9% March 2011 Bond options	1.82%	1.72%
OBZ	8% June 2023 Bond options	2.01%	2.20%
ONX	30-Day Overnight Repo Rate Futures	0.16%	0.15%
ORCL	Oracle Corporation (US)	18.38%	17.88%
PCA	Petro-Canada	7.70%	7.43%
PD	Precision Drilling Corporation	11.77%	10.12%
PDG	Placer Dome Inc.	13.71%	14.00%
PFE	Pfizer Inc. (US)	13.83%	10.92%
POW	Power Corporation of Canada	10.47%	7.12%
QEE	SGWarrants DJ Euro Stock Index	13.94%	12.66%
QLT	QLT Phototherapeutics Inc.	16.36%	15.73%
QSS	SGWarrants S & P 500 Index (US)	11.75%	9.28%
RCL.B	Rogers Communications Inc. (Class B)	20.22%	19.12%
RIM	Research in Motion Limited	20.63%	31.92%
RY	Royal Bank of Canada	10.15%	7.42%
SJR.B	Shaw Communications (Class B)	19.04%	18.00%

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SLC	Sun Life Financial	14.81%	10.45%
SU	Suncor Energy Inc.	16.02%	15.96%
SUNW	Sun Microsystems Inc. (US)	25.61%	22.42%
SXA	S&P/TSX Canadian Gold Index Futures	13.50%	13.48%
SXB	S&P/TSX Canadian Financials Index Futures	9.08%	6.91%
SXH	S&P/TSX Canadian Information Technology Index Futures	18.11%	16.32%
SXF	S&P Canada 60 Index Futures	6.50%	5.90%
SXY	S&P/TSX Canadian Energy Index Futures	7.34%	6.60%
T	TELUS Corporation	22.43%	22.47%
TA	TransAlta Corporation	8.05%	8.01%
TD	Toronto-Dominion Bank (The)	14.22%	10.09%
TEU	Canadien Pacific Ships	12.12%	10.36%
TLM	Talisman Energy Inc.	18.72%	10.64%
TOC	Thomson Corporation (The)	10.83%	9.79%
TRP	TransCanada PipeLines Ltd.	4.93%	4.87%
TZC	Trizec Canada	7.89%	7.97%
XIU	i60 Options	5.95%	5.92%
ZL	Zarlink Semiconductor inc.	50.53%	34.27%

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