



## NOTICE TO MEMBERS

No. 2004 - 054

August 3, 2004

### **Margin Intervals**

Canadian Derivatives Clearing Corporation (CDCC) monitors Margin Intervals (reference: CDCC Rule A-7) on an ongoing basis, and updates them when necessary. The next major revision of Margin Intervals will be implemented with trade processing on Friday, August 6, 2004. The attached list provides a summary of both the current and the new Margin Intervals.

CDCC will continue to evaluate and adjust the Margin Intervals and an updated list will be distributed periodically. Current information may be obtained at any time by contacting Samira Mensah, Risk Management, at (514) 871-4949 ext. 476.

Michel Favreau  
Senior Vice-President and Chief Clearing Officer

---

**Canadian Derivatives Clearing Corporation**

65 Queen Street West	800 Victoria Square
Suite 700	3 <sup>rd</sup> 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

[www.cdcc.ca](http://www.cdcc.ca)



Class Symbol	Description	Current Margin Intervals	New Margin Intervals August 6, 2004
A	Abitibi Consolidated Inc.	7.59%	7.33%
ABX	Barrick Gold Corporation	7.88%	7.67%
AEZ	AEterna Zentaris Inc.	21.19%	21.59%
AGE	Agnico-Eagle Mines Limited	11.25%	10.98%
AL	Alcan Inc.	7.87%	7.18%
ATY	ATI Technologies Inc.	10.99%	10.70%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.23%	0.21%
BBD.B	Bombardier Inc. Class B	14.37%	13.07%
BCE	BCE Inc.	4.39%	4.68%
BLD	Ballard Power Systems Inc.	11.84%	21.63%
BMO	Bank of Montreal	4.11%	4.05%
BNN.A	Brascan Corporation Class A	10.16%	7.93%
BNS	Bank of Nova Scotia	3.97%	3.97%
BVF	Biovail Corporation	14.01%	13.50%
CAE	CAE Inc.	10.76%	10.68%
CCO	Cameco Corporation	8.87%	8.18%
CGB	Ten-year Government of Canada Bond Futures	1.71%	1.66%
CGZ	Two-year Government of Canada Bond Futures	0.43%	0.42%
CIX	CI Fund Management Inc.	5.11%	4.93%
CLS	Celestica Inc.	14.19%	14.05%
CM	Canadian Imperial Bank of Commerce	4.87%	4.48%
CNQ	Canadian Natural Resources Limited	8.53%	8.23%
CNR	Canadian National Railway Company	5.62%	6.95%
CP	Canadian Pacific Railway Company	6.04%	5.16%
CSN	Cognos Incorporated	8.45%	8.49%
DFS	Dofasco Inc.	5.93%	5.57%
ECA	EnCana Corporation	6.54%	6.16%
FHR	Fairmont Hotels & Resorts Inc.	5.66%	6.52%
FL	Falconbridge Limited	10.35%	9.18%
G	Goldcorp Inc.	9.58%	9.15%
GAC	Geac Computer Corporation Limited	9.82%	9.85%
GIB.A	CGI Group Inc.	6.72%	6.10%
GLG	Glamis Gold Ltd.	11.21%	10.71%
GWO	Great-West Lifeco Inc.	3.86%	3.86%
IE	Ivanhoe Energy Inc.	33.12%	33.21%
IFM	BCE Emergis Inc.	26.15%	15.04%
IMG	IAMGold Corporation	13.03%	13.79%
IMO	Imperial Oil Limited	5.90%	5.19%
IQW	Quebecor World Inc.	7.52%	7.34%
JDU	JDS Uniphase Canada Ltd.	15.67%	15.43%
K	Kinross Gold Corporation	11.01%	11.39%
L	Loblaw Companies Limited	4.47%	4.53%
MDS	MDS Inc.	6.12%	5.50%
MFC	Manulife Financial Corporation	6.08%	5.96%

---

**Canadian Derivatives Clearing Corporation**

65 Queen Street West	800 Victoria Square
Suite 700	3 <sup>rd</sup> 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

[www.cdcc.ca](http://www.cdcc.ca)



MG.A	Magna International Inc. Class A	5.40%	5.18%
MNG	Meridian Gold Inc.	11.03%	10.77%
MOL.A	Molson Inc. Class A	5.97%	8.78%
N	Inco Limited	10.57%	9.62%
NA	National Bank of Canada	4.13%	3.96%
NCX	NOVA Chemicals Corporation	7.18%	8.48%
NRD	Noranda Inc.	12.79%	11.69%
NRM	Neurochem Inc.	12.33%	18.06%
NT	Nortel Networks Corporation	23.48%	23.84%
NXY	Nexen Inc.	7.92%	7.46%
OBA	5.25% June 2012 Bond options	1.49%	1.50%
ONX	30 day Overnight Repo Rate	0.14%	0.14%
OTC	Open Text Corporation	11.89%	12.11%
PAA	Pan American Silver Corp.	13.47%	14.37%
PCA	Petro-Canada	6.39%	6.47%
PD	Precision Drilling Corporation	7.60%	7.43%
PDG	Placer Dome Inc.	10.87%	9.47%
QLT	QLT Inc.	19.89%	15.41%
RCI.B	Rogers Communications Inc. Class B	7.04%	6.87%
RIM	Research In Motion Limited	19.13%	18.78%
RY	Royal Bank of Canada	3.68%	3.48%
S	Sherritt International Corporation	8.91%	8.69%
SJR.B	Shaw Communications Inc. (Class B)	9.31%	9.17%
SLF	Sun Life Financial Inc.	6.08%	6.07%
SU	Suncor Energy Inc.	8.37%	7.61%
SW	Sierra Wireless, Inc.	23.60%	23.83%
SXA	S&P/TSX Capped Gold Index Futures	8.60%	8.36%
SXB	S&P/TSX Capped Financials Index Futures	3.07%	2.98%
SXF	S&P Canada 60 Index Futures	4.10%	3.83%
SXH	S&P/TSX Capped Information Technology Index Futures	9.83%	9.41%
SXO	S&P Canada 60 Index Options	4.14%	3.80%
SXY	S&P/TSX Capped Energy Index Futures	5.46%	4.98%
T	TELUS Corporation	6.81%	8.78%
TA	TransAlta Corporation	7.36%	7.53%
TD	The Toronto-Dominion Bank	4.26%	4.28%
TEK.B	Teck Cominco Limited Class B	12.42%	11.09%
TEU	CP Ships Limited	7.27%	7.18%
TLM	Talisman Energy Inc.	8.61%	7.69%
TOC	The Thomson Corporation	6.53%	5.34%
TRP	TransCanada Corporation	4.94%	6.01%
WJA	WestJet Airlines Ltd.	14.06%	12.80%
XEG	Options on iUnits S&P/TSX Capped Energy Index Fund	5.45%	5.05%
XFN	Options on iUnits S&P/TSX Capped Financials Index Fund	3.04%	2.90%
XGD	Options on iUnits S&P/TSX Capped Gold Index Fund	8.49%	8.30%
XIT	Options on iUnits S&P/TSX Capped Information Technology Index Fund	9.61%	9.14%
XIU	Options on iUnits S&P/TSX60 Index Fund	4.00%	3.65%

---

**Canadian Derivatives Clearing Corporation**

65 Queen Street West	800 Victoria Square
Suite 700	3 <sup>rd</sup> 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

[www.cdcc.ca](http://www.cdcc.ca)