



NOTICE TO MEMBERS

No. 2003 - 056

September 4, 2003

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 Margin Intervals will be implemented with trade processing on Tuesday, September 9, 2003. 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



Class Symbol	Description	Current Margin Intervals	New Margin Intervals September 9, 2003
A	Abitibi-Consolidated Inc	9.69%	9.42%
ABX	Barrick Gold Corporation	9.35%	9.24%
AC	Air Canada	45.59%	33.63%
AGE	Agnico-Eagle Mines Limited	13.14%	12.81%
AL	Alcan Aluminium Limited	8.83%	7.90%
ANP	Angiotech Pharmaceuticals Inc.	11.40%	11.17%
AOL	AOL Time Warner Inc.(US)	13.28%	12.18%
ATY	ATI Technologies Incorporated	18.79%	18.36%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.35%	0.24%
BBD.B	Bombardier Inc. (Class B)	20.02%	18.81%
BCB	Cott Corp.	12.17%	9.37%
BCE	BCE Inc.	5.92%	4.96%
BLD	Ballard Power Systems Inc.	17.80%	17.31%
BMO	Bank of Montreal	5.49%	5.53%
BNN.A	Brascan Corp. (Class A)	5.70%	5.55%
BNS	Bank of Nova Scotia (The)	5.61%	5.37%
BVF	Biovail Corporation	15.18%	12.30%
CAE	CAE Inc.	16.90%	17.02%
CGB	Ten-year Government of Canada Bond Futures	1.73%	2.21%
CIX	Fonds de Gestion CI Inc.	8.86%	8.29%
CLS	Celestica Inc.	18.85%	18.62%
CLY	Canada Life (old)	4.96%	5.35%
CM	Canadian Imperial Bank of Commerce	7.43%	7.31%
CNQ	Canadian Natural Resources Limited	6.03%	6.08%
CNR	Canadian National Railway Company	6.98%	6.44%
CP	Canadian Pacific Railway Limited	7.25%	6.79%
CSCO	Cisco Systems (US)	12.20%	11.95%
CSN	Cognos Inc.	12.97%	12.49%
DELL	Dell Computer Inc. (US)	8.63%	8.59%
DFS	Dofasco Inc.	6.40%	6.08%
DIA	Diamonds Trust (US)	6.02%	5.79%
ECA	EnCana Corporation	6.36%	6.22%
ENB	Enbridge Inc.	4.58%	4.54%
FHR	Fairmont Hotels & Resorts Inc.	8.18%	7.71%
G	Goldcorp Inc.	12.02%	11.65%
GIB.A	CGI Inc. (Group) (Class A)	11.90%	11.29%
GLG	Glamis Gold Ltd.	12.74%	13.16%
GWO	Great-West Lifeco Inc.	4.57%	4.46%
HSE	Husky Energy Inc.	5.09%	7.44%
IFM	BCE Emergis Inc.	15.07%	14.20%
IMG	IAMGold Corporation	13.79%	12.68%
IMO	Imperial Oil Limited	4.29%	4.08%
INTC	Intel Corp. (US)	13.64%	13.05%



JDU	JDS Uniphase Canada Ltd.	18.80%	17.62%
K	Kinross Gold Corporation	16.13%	15.18%
L	Loblaw Companies Ltd.	5.26%	5.11%
MDS	MDS Inc	7.00%	6.50%
MFC	Manulife Financial Corporation	8.08%	7.93%
MG.A	Magna International Inc (Class A)	7.80%	11.45%
MGQ	Magna International Inc (SPIN-OFF)	8.71%	11.55%
MNG	Meridian Gold Inc.	12.88%	12.78%
MOL.A	Molson Inc. Cl. A	8.08%	7.42%
MRK	Merck & Co. Inc. (US)	7.40%	7.18%
MSFT	Microsoft Corp. (US)	9.14%	8.61%
N	Inco Limited	8.88%	8.56%
NA	National Bank of Canada	5.29%	5.24%
NCX	NOVA Chemicals Corporation	8.04%	7.72%
NOK	Nokia Corp. (US)	21.16%	12.68%
NRD	Noranda Inc.	13.41%	8.12%
NT	Nortel Networks Corporation	26.30%	24.34%
NXY	Nexen Inc.	6.20%	6.83%
OBA	5.25% June 2012 Bond options	1.89%	1.86%
ONX	30-Day Overnight Repo Rate Futures	0.08%	0.12%
PCA	Petro-Canada	5.33%	5.17%
PD	Precision Drilling Corporation	7.99%	7.72%
PDG	Placer Dome Inc.	11.14%	10.87%
PFE	Pfizer Inc. (US)	7.69%	7.41%
PKN	Petrokazakhstan Inc.	9.99%	17.71%
POW	Power Corporation of Canada	5.43%	5.29%
QLT	QLT Phototherapeutics Inc.	16.14%	13.51%
QSS	SGWarrants S & P 500 Index (US)	6.10%	5.81%
RCI.B	Rogers Communications Inc. (Class B)	14.55%	13.10%
RIM	Research in Motion Limited	18.16%	16.93%
RY	Royal Bank of Canada	5.29%	5.26%
SJR.B	Shaw Communications (Class B)	12.57%	11.70%
SLF	Sun Life Financial Inc.	8.06%	7.92%
SU	Suncor Energy Inc.	6.97%	6.82%
SXA	S&P/TSX Capped Gold Index Futures	9.82%	9.55%
SXB	S&P/TSX Capped Financials Index Futures	4.63%	4.55%
SXH	S&P/TSX Capped Information Technology Index Futures	11.88%	11.20%
SXF	S&P Canada 60 Index Futures	4.20%	4.06%
SXY	S&P/TSX Capped Energy Index Futures	4.30%	4.24%
T	TELUS Corporation	11.49%	10.97%
TA	TransAlta Corporation	5.90%	5.66%
TD	Toronto-Dominion Bank (The)	7.16%	7.06%
TEK.B	Teck Cominco Limited Cl. B	8.89%	8.24%
TEU	Canadien Pacific Ships	8.14%	7.92%
TLM	Talisman Energy Inc.	6.34%	6.21%
TOC	Thomson Corporation (The)	7.34%	7.08%

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TRP	TransCanada Corporation	4.54%	4.37%
XEG	iUnits S&P/TSX Capped Energy Index Fund	4.26%	4.17%
XFN	iUnits S&P/TSX Capped Financial Index Fund	4.55%	4.49%
XGD	iUnits S&P/TSX Capped Gold Index Fund	9.76%	9.41%
XIT	iUnits S&P/TSX Capped Information Technology Index Fund	12.12%	11.56%
XIU	i60 Options	4.11%	3.96%