



NOTICE TO MEMBERS

No. 2003 - 057

October 6, 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 Wednesday, October 8, 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

Canadian Derivatives Clearing Corporation

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| Class Symbol | Description | Current Margin Intervals | New Margin Intervals October 8, 2003 |
|-----------------|--|-----------------------------|---|
| A | Abitibi-Consolidated Inc | 9.42% | 9.10% |
| ABX | Barrick Gold Corporation | 9.24% | 8.42% |
| AC | Air Canada | 33.63% | 32.47% |
| AGE | Agnico-Eagle Mines Limited | 12.81% | 12.58% |
| AL | Alcan Aluminium Limited | 7.90% | 10.70% |
| ATY | ATI Technologies Incorporated | 18.36% | 17.91% |
| BAX | Three-month Canadian Bankers' Acceptance Futures | 0.24% | 0.30% |
| BBD.B | Bombardier Inc. (Class B) | 18.81% | 16.85% |
| BCB | Cott Corp. | 9.37% | 9.05% |
| BCE | BCE Inc. | 4.96% | 4.88% |
| BLD | Ballard Power Systems Inc. | 17.31% | 16.88% |
| BMO | Bank of Montreal | 5.53% | 5.24% |
| BNN.A | Brascan Corp. (Class A) | 5.55% | 5.55% |
| BNS | Bank of Nova Scotia (The) | 5.37% | 4.99% |
| BVF | Biovail Corporation | 12.30% | 11.70% |
| CAE | CAE Inc. | 17.02% | 17.04% |
| CGB | Ten-year Government of Canada Bond Futures | 2.21% | 1.92% |
| CIX | Fonds de Gestion CI Inc. | 8.29% | 7.74% |
| CLS | Celestica Inc. | 18.62% | 17.76% |
| CLY | Canada Life (old) | 5.35% | 1.46% |
| CM | Canadian Imperial Bank of Commerce | 7.31% | 7.03% |
| CNQ | Canadian Natural Resources Limited | 6.08% | 5.91% |
| CNR | Canadian National Railway Company | 6.44% | 6.38% |
| CP | Canadian Pacific Railway Limited | 6.79% | 6.42% |
| CSN | Cognos Inc. | 12.49% | 12.71% |
| DFS | Dofasco Inc. | 6.08% | 5.83% |
| ECA | EnCana Corporation | 6.22% | 6.03% |
| ENB | Enbridge Inc. | 4.54% | 4.21% |
| FHR | Fairmont Hotels & Resorts Inc. | 7.71% | 7.78% |
| G | Goldcorp Inc. | 11.65% | 11.48% |
| GIB.A | CGI Inc. (Group) (Class A) | 11.29% | 10.15% |
| GLG | Glamis Gold Ltd. | 13.16% | 12.32% |
| GWO | Great-West Lifeco Inc. | 4.46% | 4.27% |
| IFM | BCE Emergis Inc. | 14.20% | 13.69% |
| IMG | IAMGold Corporation | 12.68% | 12.23% |
| IMO | Imperial Oil Limited | 4.08% | 4.76% |
| JDU | JDS Uniphase Canada Ltd. | 17.62% | 17.07% |
| K | Kinross Gold Corporation | 15.18% | 14.83% |
| L | Loblaw Companies Ltd. | 5.11% | 4.96% |
| MDS | MDS Inc | 6.50% | 6.39% |
| MFC | Manulife Financial Corporation | 7.93% | 7.60% |
| MG.A | Magna International Inc (Class A) | 11.45% | 7.90% |
| MGQ | Magna International Inc (SPIN-OFF) | 11.55% | 12.35% |

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|-------|--|--------|--------|
| MNG | Meridian Gold Inc. | 12.78% | 13.94% |
| MOL.A | Molson Inc. Cl. A | 7.42% | 6.34% |
| N | Inco Limited | 8.56% | 8.25% |
| NA | National Bank of Canada | 5.24% | 4.77% |
| NCX | NOVA Chemicals Corporation | 7.72% | 7.44% |
| NRD | Noranda Inc. | 8.12% | 7.90% |
| NT | Nortel Networks Corporation | 24.34% | 24.02% |
| NXY | Nexen Inc. | 6.83% | 6.06% |
| OBA | 5.25% June 2012 Bond options | 1.86% | 1.82% |
| ONX | 30-Day Overnight Repo Rate Futures | 0.12% | 0.11% |
| PCA | Petro-Canada | 5.17% | 5.01% |
| PD | Precision Drilling Corporation | 7.72% | 7.44% |
| PDG | Placer Dome Inc. | 10.87% | 10.58% |
| QLT | QLT Phototherapeutics Inc. | 13.51% | 24.22% |
| RCL.B | Rogers Communications Inc. (Class B) | 13.10% | 12.19% |
| RIM | Research in Motion Limited | 16.93% | 24.77% |
| RY | Royal Bank of Canada | 5.26% | 4.91% |
| SJR.B | Shaw Communications (Class B) | 11.70% | 11.07% |
| SLF | Sun Life Financial Inc. | 7.92% | 7.60% |
| SU | Suncor Energy Inc. | 6.82% | 6.58% |
| SXA | S&P/TSX Capped Gold Index Futures | 9.55% | 9.28% |
| SXB | S&P/TSX Capped Financials Index Futures | 4.55% | 4.25% |
| SXH | S&P/TSX Capped Information Technology Index Futures | 11.20% | 10.70% |
| SXF | S&P Canada 60 Index Futures | 4.06% | 3.95% |
| SXY | S&P/TSX Capped Energy Index Futures | 4.24% | 4.09% |
| T | TELUS Corporation | 10.97% | 10.74% |
| TA | TransAlta Corporation | 5.66% | 5.61% |
| TD | Toronto-Dominion Bank (The) | 7.06% | 6.69% |
| TEK.B | Teck Cominco Limited Cl. B | 8.24% | 8.03% |
| TEU | Canadien Pacific Ships | 7.92% | 7.67% |
| TLM | Talisman Energy Inc. | 6.21% | 6.12% |
| TOC | Thomson Corporation (The) | 7.08% | 6.40% |
| TRP | TransCanada Corporation | 4.37% | 4.15% |
| XEG | iUnits S&P/TSX Capped Energy Index Fund | 4.17% | 4.11% |
| XFN | iUnits S&P/TSX Capped Financial Index Fund | 4.49% | 4.23% |
| XGD | iUnits S&P/TSX Capped Gold Index Fund | 9.41% | 9.12% |
| XIT | iUnits S&P/TSX Capped Information Technology Index Fur | 11.56% | 11.08% |
| XIU | i60 Options | 3.96% | 3.82% |

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