



NOTICE TO MEMBERS

No. 2010 - 100

November 2, 2010

MARGIN PARAMETERS FOR THE MONTRÉAL EXCHANGE DERIVATIVES INSTRUMENTS AND OVER-THE- COUNTER DERIVATIVE INSTRUMENTS

Pursuant to Rule A-7, CDCC updates on a regular basis its margin parameters:

- margin intervals;
- margin rates for inter-month spread for all futures contracts;
- margin rates for consecutive and non-consecutive butterfly spreads for BAX futures contracts;
- margin relief for inter-commodities spread between CGB – CGZ, CGB – LGB, CGF – BAX, CGF – CGZ, CGF – CGB, CGB – BAX and SXF – SCF futures contracts;

Updated parameters will be implemented with END OF DAY batch processing on November 5, 2010.

For any further information, please contact the Risk Management Department at (514) 871-4949 ext. 505.

Glenn Goucher
Senior Vice-President and Chief Clearing Officer

Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	10.34%	9.82%
ABX	Barrick Gold Corporation	8.85%	8.77%
ACM.A	Astral Media Inc. Class A	4.98%	4.64%
AEM	Agnico-Eagle Mines Limited	9.45%	9.35%
AER	Groupe Aeroplan Inc.	7.25%	6.85%
AET.UN	ARC Energy Trust	7.24%	6.73%
AGF.B	AGF Management Limited Class B	7.19%	6.87%
AGI	Alamos Gold Inc.	11.93%	11.73%
AGU	Agrium Inc.	9.14%	10.36%
ALA	AltaGas Ltd.	4.59%	5.69%
ANO	Anatolia Minerals Development Limited	15.97%	14.71%
ANV	Allied Nevada Gold Corp.	13.50%	13.87%
ARE	Aecon Group Inc.	7.20%	6.83%
ARZ	Aurizon Mines Ltd.	12.31%	12.25%
ATA	ATS Automation Tooling Systems Inc.	10.71%	9.95%
ATD.B	Alimentation Couche-Tard Inc. Class B	8.23%	8.12%
ATH	Athabasca Oil Sands Corp.	11.99%	11.71%
ATP	Atlantic Power Corporation	7.06%	6.94%
AXR	Alexco Resource Corp.	29.23%	29.44%
BAM.A	Brookfield Asset Management Inc. Class A	7.10%	5.87%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.19%	0.13%
BBD.B	Bombardier Inc. Class B	10.00%	9.74%
BCB	Cott Corporation	10.84%	9.57%
BCE	BCE Inc.	4.31%	4.35%
BIN	IESI-BFC Ltd.	7.47%	7.30%
BIR	Birchcliff Energy Ltd.	8.95%	8.26%
BLD	Ballard Power Systems Inc.	21.51%	14.46%
BMO	Bank of Montreal	5.98%	5.42%
BNK	Bankers Petroleum Ltd.	13.51%	13.23%
BNS	Bank of Nova Scotia (The)	5.36%	4.74%
BPO	Brookfield Properties Corporation	7.83%	7.16%
BWR	Breakwater Resources Ltd.	17.98%	17.83%
CAE	CAE Inc.	6.33%	6.49%
CAR.UN	Cdn Apartment Properties Real Estate Invest Tr.	5.71%	5.60%
CAS	Cascades Inc.	9.30%	8.92%
CCA	Cogeco Cable Inc.	6.44%	6.21%
CCO	Cameco Corporation	7.50%	7.32%
CDH	Corridor Resources Inc.	16.43%	16.43%
CDM	Cœur d'Alene Mines Corporation	12.69%	12.27%

Canadian Derivatives Clearing Corporation

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CFP	Canfor Corporation	9.73%	9.72%
CG	Centerra Gold Inc.	13.07%	14.35%
CGB	Ten-year Government of Canada Bond Futures	1.71%	1.57%
CGF	Five-year Government of Canada Bond Futures	1.66%	1.22%
CGG	China Gold International Resources Corp. Ltd.	19.92%	20.02%
CGL	Claymore Gold Bullion ETF	4.32%	5.27%
CGZ	Two-year Government of Canada Bond Futures	0.74%	0.58%
CIX	CI Financial Corp.	5.82%	5.80%
CJR.B	Corus Entertainment Inc. Class B	7.29%	7.07%
CLM	Consolidated Thompson Iron Mines Limited	11.75%	11.50%
CLS	Celestica Inc.	9.15%	9.07%
CLT	Celtic Exploration Ltd.	11.17%	9.63%
CM	Canadian Imperial Bank of Commerce	6.21%	5.58%
CNL	Continental Gold Limited	17.74%	17.45%
CNQ	Canadian Natural Resources Limited	8.01%	6.87%
CNR	Canadian National Railway Company	5.69%	5.46%
COM	Cardiome Pharma Corp.	13.42%	14.54%
COS.UN	Canadian Oil Sands Trust Units	7.76%	7.24%
COW	Claymore Global Agriculture	4.85%	4.56%
CP	Canadian Pacific Railway Limited	6.44%	6.29%
CPG	Crescent Point Energy Corp.	5.15%	4.59%
CPX	Capital Power Corporation	3.91%	3.92%
CR	Crew Energy Inc.	10.14%	9.53%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	6.81%	6.58%
CSI	Colossus Minerals Inc.	15.51%	14.23%
CTC.A	Canadian Tire Corporation, Limited Class A	5.63%	5.38%
CU	Canadian Utilities Limited	5.05%	4.76%
CVE	Cenovus Energy Inc.	8.42%	8.19%
CWB	Canadian Western Bank	7.46%	6.69%
CWT.UN	Calloway Real Estate Investment Trust	5.88%	4.51%
DAY	Daylight Energy Ltd.	7.39%	7.41%
DC.A	Dundee Corporation	8.99%	8.52%
DGC	Detour Gold Corporation	16.17%	12.21%
DOL	Dollarama Inc.	6.41%	6.29%
DWI	DragonWave Inc	17.94%	17.32%
ECA	EnCana Corporation	7.31%	6.92%
EDV	Endeavour Mining Corporation (Converge)	23.16%	22.96%
EGU	European Goldfields Limited	14.44%	18.43%
ELD	Eldorado Gold Corporation	10.47%	10.10%
EMA	Emera Inc.	4.82%	4.65%
ENB	Enbridge Inc.	4.38%	3.94%
EQN	Equinox Minerals Limited	13.49%	13.19%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
ERF.UN	Enerplus Resources Fund Units	5.38%	5.12%
ESI	Ensign Energy Services Inc.	6.83%	6.45%
EXE.UN	Extendicare Real Estate Investment Trust	7.86%	7.25%
FCR	First Capital Realty Inc.	4.56%	4.61%
FEL	Fairborne Energy Ltd.	10.52%	10.28%
FM	First Quantum Minerals Ltd.	14.91%	13.51%
FNV	Franco-Nevada Corporation	8.73%	8.31%
FR	First Majestic Silver Corp.	15.19%	16.10%
FRG	Fronteer Development Group Inc.	13.87%	13.60%
FTS	Fortis Inc.	5.39%	4.76%
FTT	Finning International Inc.	8.54%	7.06%
G	Goldcorp Inc.	9.07%	8.97%
G	Goldcorp Inc. (Converge)	14.89%	14.73%
GAM	Gammon Gold Inc.	13.53%	13.22%
GAS	Claymore Natural Gas Commodity ETF	11.37%	10.74%
GBU	Gabriel Resources Ltd.	20.49%	15.40%
GC	Great Canadian Gaming Corporation	9.58%	8.34%
GCE	Grande Cache Coal Corporation	18.36%	19.71%
GIB.A	CGI Group Inc. Class A	7.10%	6.54%
GIL	Gildan Activewear Inc.	7.94%	7.72%
GMP	GMP Capital Inc.	8.87%	9.03%
GNA1	Gerdau Ameristeel Corporation (adjusted)	23.22%	15.59%
GO	Galleon Energy Inc.	12.13%	12.30%
GSC	Golden Star Resources Ltd.	13.48%	13.22%
GSL	Greystar Resources Ltd.	24.80%	22.98%
GTE	Gran Tierra Energy Inc.	10.55%	10.49%
GUY	Guyana Goldfields Inc.	9.81%	9.93%
GW	Garda World Security Corporation	14.12%	13.41%
GWO	Great-West Lifeco Inc.	5.55%	5.05%
HBM	HudBay Minerals Inc.	14.70%	12.91%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	11.02%	10.28%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	10.87%	10.17%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	9.17%	8.61%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	9.25%	8.65%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	15.49%	15.14%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	15.39%	15.04%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.90%	3.74%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	23.24%	22.45%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	23.16%	22.36%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	16.24%	15.40%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	16.17%	15.36%

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HR.UN	H&R Real Estate Investment Trust	6.25%	5.93%
HSE	Husky Energy Inc.	5.88%	5.62%
HW	Harry Winston Diamond Corporation	22.11%	13.87%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	7.81%	7.49%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	7.78%	7.44%
IAG	Industrial Alliance Insurance and Financial Services Inc.	7.33%	5.93%
IFC	Intact Financial Corporation	5.26%	4.84%
IGM	IGM Financial Inc.	5.29%	4.90%
IMG	IAMGOLD Corporation	13.07%	12.71%
IMN	Inmet Mining Corporation	12.46%	12.20%
IMO	Imperial Oil Limited	5.24%	4.86%
IMX	IMAX Corp.	12.87%	14.48%
ITH	International Tower Hill Mines Ltd.	13.06%	12.79%
IVN	Ivanhoe Mines Ltd.	13.26%	12.64%
JAG	Jaguar Mining Inc.	15.49%	15.20%
K	Kinross Gold Corporation	9.60%	9.47%
K1	Red Back Mining Inc.	12.45%	11.78%
KGI	Kirkland Lake Gold Inc.	11.76%	12.00%
KGN	Keegan Resources Inc	13.61%	12.60%
L	Loblaw Companies Limited	4.84%	4.88%
LEG	Legacy Oil and Gas Inc.	9.48%	9.24%
LGB	30-Year Government of Canada Bond Futures	2.15%	2.11%
LLL	lululemon athletica inc.	14.70%	12.14%
LUN	Lundin Mining Corporation	14.77%	19.50%
MBT	Manitoba Telecom Services Inc.	5.62%	5.68%
MCX	Futures Contracts on Canada Carbon Dioxide Equivalent (CO2e) Units	99.99%	99.99%
MFC	Manulife Financial Corporation	10.85%	10.13%
MFL	Minefinders Corporation Ltd.	14.54%	10.88%
MG	Magna International Inc. Class A	9.94%	9.67%
MGO	Migao Corporation	7.52%	7.75%
MIC	Genworth MI Canada Inc.	6.79%	6.18%
ML	Mercator Minerals Ltd. (Converge)	30.72%	30.71%
MRU.A	Metro Inc. Class A	5.82%	5.59%
MTL	Mullen Group Ltd.	6.98%	6.86%
MX	Methanex Corporation	9.56%	9.31%
NA	National Bank of Canada	5.38%	5.22%
NAE.UN	NAL Oil & Gas Trust	7.25%	7.17%
NDN	Nordion Inc.	8.18%	6.91%
NEM	Neo Material Technologies Inc.	13.60%	12.26%
NG	NovaGold Resources Inc.	15.33%	15.94%
NGD	New Gold Inc.	15.74%	15.35%

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NGL	Angle Energy Inc.	10.01%	9.83%
NKO	Niko Resources Ltd.	8.14%	7.72%
NSU	Nevsun Resources Ltd.	16.38%	15.32%
NT	Nortel Networks Corporation	55.39%	55.39%
NVA	NuVista Energy Ltd.	9.70%	9.14%
NXY	Nexen Inc.	7.62%	7.31%
OCX	Onex Corporation	6.74%	5.91%
ONX	30 day Overnight Repo Rate	0.21%	0.15%
OPC	OPTI Canada Inc.	16.26%	16.82%
OSK	Osisko Mining Corporation	10.74%	12.80%
OTC	Open Text Corporation	10.11%	10.56%
PAA	Pan American Silver Corp.	9.51%	8.98%
PBG	Petrobank Energy & Resources Ltd.	9.50%	8.04%
PBN	PetroBakken Energy Ltd.	8.40%	7.91%
PCX	Petro Canada (adjusted)	7.78%	7.26%
PD	Precision Drilling Corp.	10.77%	10.13%
PDL	North American Palladium Ltd.	15.58%	15.56%
PDN	Paladin Resources Ltd.	11.34%	13.09%
PG	Premier Gold Mines Limited	11.42%	10.66%
PGF.UN	Pengrowth Energy Trust Units	6.96%	6.36%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	5.13%	5.24%
PMG	Petrominerals Ltd.	13.19%	12.63%
PMT	Perpetual Energy Inc.	6.89%	8.01%
PMZ.UN	Primaris Retail Real Estate Investment Trust	6.20%	5.74%
POT	Potash Corporation of Saskatchewan Inc.	13.78%	13.47%
POU	Paramount Resources Ltd.	10.63%	8.74%
POW	Power Corporation of Canada	6.39%	5.56%
PPL	Pembina Pipeline Corporation	5.51%	6.15%
PRE	Pacific Rubiales Energy Corp	9.25%	9.08%
PRQ	Progress Energy Resources Corp.	8.78%	7.80%
PWF	Power Financial Corporation	5.61%	4.97%
PWT.UN	Penn West Energy Trust Units	6.93%	6.75%
QEC	Questerre Energy Corporation	20.01%	33.75%
QLT	QLT Inc.	10.13%	9.38%
QUX	Quadra FNX Mining Ltd.	15.82%	14.80%
RBA	Ritchie Bros	7.85%	7.76%
RCI.B	Rogers Communications Inc. Class B	5.94%	9.43%
REI.UN	RioCan Real Estate Investment Trust	5.42%	5.09%
RGL	Royal Gold Inc.	8.65%	8.26%
RIM	Research In Motion Limited	11.70%	11.84%
RMX	Rubicon Minerals Corporation	11.87%	12.03%

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RON	Rona Inc.	6.07%	5.68%
RUS	Russel Metals Inc.	7.76%	7.62%
RVX	Resverlogix Corp.	37.40%	24.72%
RY	Royal Bank of Canada	5.84%	5.25%
S	Sherritt International Corporation	10.36%	10.17%
SAP	Saputo Inc.	5.68%	7.88%
SC	Shoppers Drug Mart Corporation	5.36%	5.13%
SCF	S&P/TSX Composite Index Mini Futures	4.14%	3.98%
SCP	Sprott Resource Corp	8.40%	8.22%
SEA	Seabridge Gold Inc.	14.07%	13.80%
SJR.B	Shaw Communications Inc. Class B	4.44%	6.75%
SLF	Sun Life Financial	7.82%	7.29%
SLW	Silver Wheaton Corp.	10.74%	10.69%
SMF	SEMAFO INC.	14.46%	13.98%
SNC	SNC-Lavalin Group Inc.	6.50%	6.36%
SPB	Superior Plus Corp.	6.61%	6.39%
SSO	Silver Standard Resources Inc.	10.87%	12.96%
SU	Suncor Energy Inc.	7.60%	7.38%
SVM	Silvercorp Metals Inc.	13.99%	13.58%
SW	Sierra Wireless, Inc.	14.30%	13.95%
SXA	S&P/TSX Global Gold Index Futures	8.36%	8.20%
SXB	S&P/TSX Capped Financials Index Futures	4.55%	4.27%
SXC	SXC Health Solutions Corp.	10.88%	10.61%
SXF	S&P/TSX Composite Index Futures	4.23%	3.96%
SXH	S&P/TSX Capped Information Technology Index Futures	5.60%	5.28%
SXO	S&P/TSX Index Options	3.99%	3.81%
SXY	S&P/TSX Capped Energy Index Futures	5.63%	5.23%
T	TELUS Corporation	4.71%	5.42%
TA	TransAlta Corporation	5.15%	4.91%
TCK.B	Teck Resources Limited Class B	12.67%	11.86%
TCL.A	Transcontinental Inc.	8.75%	8.32%
TCM	Thompson Creek Metals Company Inc.	13.41%	14.88%
TCW	Trican Well Services Ltd.	9.34%	9.16%
TD	The Toronto-Dominion Bank	5.04%	4.85%
TDG	Trinidad Drilling Ltd.	10.91%	10.44%
TET	Trilogy Energy Corp.	7.78%	7.26%
TFI	TransForce Inc.	8.45%	10.67%
TGL	TransGlobe Energy Corporation	11.76%	12.42%
TH	Theratechnologies Inc.	42.82%	27.04%
THI	Tim Hortons Inc.	4.68%	4.46%
TIH	Toromont Industries Ltd.	7.30%	6.51%

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TKO	Taseko Mines Limited	16.47%	18.86%
TLM	Talisman Energy Inc.	7.10%	6.80%
TNX	Tanzanian Royalty Exploration Corporation	13.98%	12.12%
TRE	Sino-Forest Corporation	11.00%	10.67%
TRI	Thomson Reuters Corporation	4.75%	4.52%
TRP	TransCanada Corporation	3.78%	3.70%
U	Uranium Participation Corporation	6.46%	8.02%
UFS	Domtar Corporation	13.17%	12.54%
USX	US Dollar	3.28%	3.15%
UUU	Uranium One Inc.	13.41%	11.95%
VEN	Ventana Gold Corp.	16.77%	14.08%
VET	Vermilion Energy Inc	6.00%	5.94%
VRO	Vero Energy Inc	13.62%	12.79%
VRX	Valeant Pharmaceuticals International Inc. (adjusted)	11.87%	9.79%
VT	Viterra Inc.	9.24%	8.68%
WCH	Canadian Heavy Crude Oil Differential Price Futures Contract	2.70%	3.50%
WJA	WestJet Airlines Ltd.	7.33%	7.15%
WN	George Weston Limited	6.23%	5.72%
WPT	Westport Innovations Inc.	15.74%	15.26%
WTN	Western Coal Corp	17.82%	18.73%
X	TMX Group Inc.	5.53%	5.26%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.41%	1.36%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	7.76%	7.59%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	5.49%	5.11%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	4.60%	4.30%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	7.76%	7.59%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	4.04%	3.91%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	6.08%	5.57%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.94%	4.96%
XIU	iShares CDN S&P/TSX 60 Index Fund	3.96%	3.79%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	6.94%	6.77%
XRC	Exeter Resources	20.10%	19.99%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	3.78%	3.47%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.87%	0.83%
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	5.58%	4.97%
YLO	Yellow Media Inc.	6.74%	6.51%
YRI	Yamana Gold Inc.	10.18%	9.63%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	3.98%	3.72%

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Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$155	\$140
CGB	\$200	\$200
CGF	\$200	\$200
CGZ	\$200	\$200
LGB	\$200	\$200
ONX	\$132	\$132
SCF	\$200	\$200
SXA	\$100	\$100
SXB	\$100	\$100
SXF	\$350	\$350
SXH	\$100	\$100
SXY	\$100	\$100
WCH	\$2700	\$2850
MCX	\$200	\$200

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$109	\$105

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$207	\$175

Margin relief for « inter-commodities » spread transactions

Futures Symbol	CURRENT «Inter-commodities» Spread Credit Rate	UPDATED «Inter-commodities» Spread Credit Rate
CGB – CGZ	70%	70%
CGB – LGB	65%	65%
CGB – BAX	70%	70%
CGF – BAX	50%	50%
CGF – CGZ	35%	35%
CGF – CGB	30%	30%
SXF – SCF	90%	90%
