



NOTICE TO MEMBERS

No. 2010 - 118

December 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 December 7, 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.	9.82%	8.92%
ABX	Barrick Gold Corporation	8.77%	8.36%
ACM.A	Astral Media Inc. Class A	4.64%	4.28%
AEM	Agnico-Eagle Mines Limited	9.35%	8.80%
AER	Groupe Aeroplan Inc.	6.85%	6.43%
AET.UN	ARC Energy Trust	6.73%	6.60%
AGF.B	AGF Management Limited Class B	6.87%	6.74%
AGI	Alamos Gold Inc.	11.73%	15.45%
AGU	Agrium Inc.	10.36%	8.63%
ALA	AltaGas Ltd.	5.69%	4.60%
ANO	Anatolia Minerals Development Limited	14.71%	14.90%
ANV	Allied Nevada Gold Corp.	13.87%	13.27%
ARE	Aecon Group Inc.	6.83%	12.22%
ARZ	Aurizon Mines Ltd.	12.25%	16.11%
ATA	ATS Automation Tooling Systems Inc.	9.95%	13.33%
ATD.B	Alimentation Couche-Tard Inc. Class B	8.12%	7.62%
ATH	Athabasca Oil Sands Corp.	11.71%	11.40%
ATP	Atlantic Power Corporation	6.94%	6.71%
AXR	Alexco Resource Corp.	29.44%	19.51%
BAA	Banro Corporation (Converge)	41.41%	34.64%
BAM.A	Brookfield Asset Management Inc. Class A	5.87%	5.88%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.13%	0.12%
BBD.B	Bombardier Inc. Class B	9.74%	9.42%
BCB	Cott Corporation	9.57%	8.97%
BCE	BCE Inc.	4.35%	4.25%
BIN	IESI-BFC Ltd.	7.30%	7.07%
BIR	Birchcliff Energy Ltd.	8.26%	8.37%
BLD	Ballard Power Systems Inc.	14.46%	14.25%
BMO	Bank of Montreal	5.42%	4.92%
BNK	Bankers Petroleum Ltd.	13.23%	13.10%
BNS	Bank of Nova Scotia (The)	4.74%	4.62%
BPO	Brookfield Properties Corporation	7.16%	7.05%
BWR	Breakwater Resources Ltd.	17.83%	16.79%
CAE	CAE Inc.	6.49%	6.14%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	5.60%	5.37%
CAS	Cascades Inc.	8.92%	9.93%
CCA	Cogeco Cable Inc.	6.21%	5.91%
CCO	Cameco Corporation	7.32%	12.58%
CDH	Corridor Resources Inc.	16.43%	16.09%

Canadian Derivatives Clearing Corporation

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CDM	Coeur d'Alene Mines Corporation	12.27%	14.94%
CFP	Canfor Corporation	9.72%	10.68%
CG	Centerra Gold Inc.	14.35%	15.96%
CGB	Ten-year Government of Canada Bond Futures	1.57%	1.65%
CGF	Five-year Government of Canada Bond Futures	1.22%	1.14%
CGG	China Gold International Resources Corp. Ltd.	20.02%	18.38%
CGL	Claymore Gold Bullion ETF	5.27%	5.36%
CGZ	Two-year Government of Canada Bond Futures	0.58%	0.52%
CIX	CI Financial Corp.	5.80%	5.60%
CJR.B	Corus Entertainment Inc. Class B	7.07%	6.35%
CLM	Consolidated Thompson Iron Mines Limited	11.50%	13.21%
CLS	Celestica Inc.	9.07%	8.14%
CLT	Celtic Exploration Ltd.	9.63%	19.66%
CM	Canadian Imperial Bank of Commerce	5.58%	5.15%
CNL	Continental Gold Limited	17.45%	17.68%
CNQ	Canadian Natural Resources Limited	6.87%	6.99%
CNR	Canadian National Railway Company	5.46%	5.27%
COM	Cardiome Pharma Corp.	14.54%	14.63%
COS.UN	Canadian Oil Sands Trust Units	7.24%	7.95%
COW	Claymore Global Agriculture	4.56%	4.39%
CP	Canadian Pacific Railway Limited	6.29%	6.00%
CPG	Crescent Point Energy Corp.	4.59%	4.49%
CPX	Capital Power Corporation	3.92%	3.86%
CR	Crew Energy Inc.	9.53%	9.29%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	6.58%	9.25%
CSI	Colossus Minerals Inc.	14.23%	13.87%
CTC.A	Canadian Tire Corporation, Limited Class A	5.38%	7.92%
CU	Canadian Utilities Limited	4.76%	4.65%
CUM	Copper Mountain Mining Corporation	15.21%	15.28%
CVE	Cenovus Energy Inc.	8.19%	7.99%
CWB	Canadian Western Bank	6.69%	6.27%
CWT.UN	Calloway Real Estate Investment Trust	4.51%	4.92%
DAY	Daylight Energy Ltd.	7.41%	7.09%
DC.A	Dundee Corporation	8.52%	11.09%
DGC	Detour Gold Corporation	12.21%	12.19%
DOL	Dollarama Inc.	6.29%	6.09%
DPM	Dundee Precious Metals Inc.	17.42%	17.01%
DWI	DragonWave Inc.	17.32%	16.79%
ECA	EnCana Corporation	6.92%	6.74%
EDV	Endeavour Mining Corporation (Converge)	22.96%	21.77%
EGU	European Goldfields Limited	18.43%	13.57%
ELD	Eldorado Gold Corporation	10.10%	9.89%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
EMA	Emera Inc.	4.65%	6.65%
ENB	Enbridge Inc.	3.94%	3.94%
EQN	Equinox Minerals Limited	13.19%	16.27%
ERF.UN	Enerplus Resources Fund Units	5.12%	6.81%
ESI	Ensign Energy Services Inc.	6.45%	5.95%
EXE.UN	Extendicare Real Estate Investment Trust	7.25%	10.53%
FCR	First Capital Realty Inc.	4.61%	4.52%
FEL	Fairborne Energy Ltd.	10.28%	11.32%
FM	First Quantum Minerals Ltd.	13.51%	13.33%
FNV	Franco-Nevada Corporation	8.31%	9.21%
FR	First Majestic Silver Corp.	16.10%	19.49%
FRC	Canyon Services Group Inc.	13.45%	14.74%
FRG	Fronteer Development Group Inc.	13.60%	15.35%
FTS	Fortis Inc.	4.76%	5.63%
FTT	Finning International Inc.	7.06%	8.20%
G	Goldcorp Inc.	8.97%	8.61%
G	Goldcorp Inc. (Converge)	14.73%	14.17%
GAM	Gammon Gold Inc.	13.22%	12.59%
GAS	Claymore Natural Gas Commodity ETF	10.74%	10.43%
GBU	Gabriel Resources Ltd.	15.40%	14.63%
GC	Great Canadian Gaming Corporation	8.34%	8.06%
GCE	Grande Cache Coal Corporation	19.71%	19.96%
GIB.A	CGI Group Inc. Class A	6.54%	10.46%
GIL	Gildan Activewear Inc.	7.72%	7.45%
GMP	GMP Capital Inc.	9.03%	15.49%
GNA1	Gerdau Ameristeel Corporation (adjusted)	15.59%	15.05%
GO	Galleon Energy Inc.	12.30%	13.25%
GSC	Golden Star Resources Ltd.	13.22%	21.21%
GSL	Greystar Resources Ltd.	22.98%	22.55%
GTE	Gran Tierra Energy Inc.	10.49%	10.06%
GUY	Guyana Goldfields Inc.	9.93%	10.29%
GW	Garda World Security Corporation	13.41%	12.27%
GWO	Great-West Lifeco Inc.	5.05%	4.69%
HBM	HudBay Minerals Inc.	12.91%	11.77%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	10.28%	11.07%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	10.17%	10.68%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	8.61%	7.76%
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	8.65%	7.82%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	15.14%	14.61%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	15.04%	14.52%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.74%	3.57%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	22.45%	22.17%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	22.36%	22.10%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	15.40%	15.54%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	15.36%	15.38%
HR.UN	H&R Real Estate Investment Trust	5.93%	5.93%
HSE	Husky Energy Inc.	5.62%	5.41%
HW	Harry Winston Diamond Corporation	13.87%	13.43%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	7.49%	7.22%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	7.44%	7.14%
IAG	Industrial Alliance Insurance and Financial Services Inc.	5.93%	5.78%
IFC	Intact Financial Corporation	4.84%	5.97%
IGM	IGM Financial Inc.	4.90%	4.54%
IMG	IAMGOLD Corporation	12.71%	11.67%
IMN	Inmet Mining Corporation	12.20%	11.39%
IMO	Imperial Oil Limited	4.86%	4.60%
IMX	IMAX Corp.	14.48%	12.89%
ITH	International Tower Hill Mines Ltd.	12.79%	15.85%
IVN	Ivanhoe Mines Ltd.	12.64%	12.01%
JAG	Jaguar Mining Inc.	15.20%	15.02%
K	Kinross Gold Corporation	9.47%	9.17%
K1	Red Back Mining Inc. (adjusted)	11.78%	11.15%
KGI	Kirkland Lake Gold Inc.	12.00%	15.04%
KGN	Keegan Resources Inc	12.60%	11.72%
L	Loblaw Companies Limited	4.88%	4.62%
LEG	Legacy Oil and Gas Inc.	9.24%	13.33%
LGB	30-Year Government of Canada Bond Futures	2.11%	2.20%
LLL	lululemon athletica inc.	12.14%	11.82%
LUN	Lundin Mining Corporation	19.50%	14.04%
MBT	Manitoba Telecom Services Inc.	5.68%	5.22%
MCX	Futures Contracts on Canada Carbon Dioxide Equivalent (CO ₂ e) Units	99.99%	99.99%
MFC	Manulife Financial Corporation	10.13%	12.52%
MFL	Minefinders Corporation Ltd.	10.88%	12.35%
MG	Magna International Inc. Class A	9.67%	8.67%
MGO	Migao Corporation	7.75%	7.01%
MIC	Genworth MI Canada Inc.	6.18%	6.14%
MRU.A	Metro Inc. Class A	5.59%	5.42%
MTL	Mullen Group Ltd.	6.86%	6.59%
MX	Methanex Corporation	9.31%	9.02%
NA	National Bank of Canada	5.22%	5.09%
NAE.UN	NAL Oil & Gas Trust	7.17%	6.71%
NDN	Nordion Inc.	6.91%	6.80%

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NEM	Neo Material Technologies Inc.	12.26%	16.98%
NG	NovaGold Resources Inc.	15.94%	14.95%
NGD	New Gold Inc.	15.35%	14.75%
NGL	Angle Energy Inc.	9.83%	9.78%
NKO	Niko Resources Ltd.	7.72%	7.29%
NSU	Nevsun Resources Ltd.	15.32%	14.95%
NT	Nortel Networks Corporation	55.39%	55.39%
NVA	NuVista Energy Ltd.	9.14%	9.74%
NXY	Nexen Inc.	7.31%	7.32%
OCX	Onex Corporation	5.91%	5.69%
ONX	30-Day Overnight Repo Rate Futures	0.15%	0.15%
OPC	OPTI Canada Inc.	16.82%	26.90%
ORA	Aura Minerals Inc.	14.95%	18.55%
OSK	Osisko Mining Corporation	12.80%	10.60%
OTC	Open Text Corporation	10.56%	10.39%
PAA	Pan American Silver Corp.	8.98%	11.57%
PBG	Petrobank Energy & Resources Ltd.	8.04%	8.94%
PBN	PetroBakken Energy Ltd.	7.91%	10.21%
PCX	Petro-Canada (adjusted)	7.26%	7.22%
PD	Precision Drilling Corp.	10.13%	9.81%
PDL	North American Palladium Ltd.	15.56%	15.94%
PDN	Paladin Resources Ltd.	13.09%	13.71%
PG	Premier Gold Mines Limited	10.66%	20.94%
PGF.UN	Pengrowth Energy Trust Units	6.36%	8.69%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	5.24%	4.80%
PMG	Petrominerals Ltd.	12.63%	12.61%
PMT	Perpetual Energy Inc.	8.01%	8.28%
PMZ.UN	Primaris Retail Real Estate Investment Trust	5.74%	5.49%
POT	Potash Corporation of Saskatchewan Inc.	13.47%	13.00%
POU	Paramount Resources Ltd.	8.74%	9.69%
POW	Power Corporation of Canada	5.56%	5.25%
PPL	Pembina Pipeline Corporation	6.15%	7.79%
PRE	Pacific Rubiales Energy Corp.	9.08%	11.71%
PRQ	Progress Energy Resources Corp.	7.80%	8.52%
PWF	Power Financial Corporation	4.97%	4.71%
PWT.UN	Penn West Energy Trust Units	6.75%	6.07%
PXX	Black Pearl Resources Inc.	16.71%	13.41%
QEC	Questerre Energy Corporation	33.75%	21.39%
QLT	QLT Inc.	9.38%	8.94%
QUX	Quadra FNX Mining Ltd.	14.80%	14.66%
RBA	Ritchie Bros	7.76%	6.54%

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RCI.B	Rogers Communications Inc. Class B	9.43%	5.93%
REI.UN	RioCan Real Estate Investment Trust	5.09%	4.96%
RGL	Royal Gold Inc.	8.26%	8.23%
RIM	Research In Motion Limited	11.84%	10.12%
RMX	Rubicon Minerals Corporation	12.03%	33.97%
RON	Rona Inc.	5.68%	5.41%
RUS	Russel Metals Inc.	7.62%	7.36%
RVX	Resverlogix Corp.	24.72%	69.60%
RY	Royal Bank of Canada	5.25%	5.09%
S	Sherritt International Corporation	10.17%	9.56%
SAP	Saputo Inc.	7.88%	5.45%
SBB	Sabina Gold & Silver Corp.	16.03%	20.26%
SC	Shoppers Drug Mart Corporation	5.13%	5.00%
SCF	S&P/TSX Composite Index Mini Futures	3.98%	3.84%
SCP	Sprott Resource Corp	8.22%	7.52%
SEA	Seabridge Gold Inc.	13.80%	13.01%
SJR.B	Shaw Communications Inc. Class B	6.75%	4.86%
SLF	Sun Life Financial	7.29%	6.69%
SLW	Silver Wheaton Corp.	10.69%	17.08%
SMF	SEMAFO INC.	13.98%	13.26%
SNC	SNC-Lavalin Group Inc.	6.36%	5.90%
SPB	Superior Plus Corp.	6.39%	8.58%
SSO	Silver Standard Resources Inc.	12.96%	12.12%
SU	Suncor Energy Inc.	7.38%	10.27%
SVM	Silvercorp Metals Inc.	13.58%	20.83%
SW	Sierra Wireless, Inc.	13.95%	14.20%
SXA	S&P/TSX Global Gold Index Futures	8.20%	7.96%
SXB	S&P/TSX Capped Financials Index Futures	4.27%	3.91%
SXC	SXC Health Solutions Corp.	10.61%	10.28%
SXF	S&P/TSX Composite Index Futures	3.96%	3.74%
SXH	S&P/TSX Capped Information Technology Index Futures	5.28%	6.90%
SXO	S&P/TSX Index Options	3.81%	3.63%
SXY	S&P/TSX Capped Energy Index Futures	5.23%	5.54%
T	TELUS Corporation	5.42%	5.09%
TA	TransAlta Corporation	4.91%	4.94%
TCK.B	Teck Resources Limited Class B	11.86%	11.63%
TCL.A	Transcontinental Inc.	8.32%	7.83%
TCM	Thompson Creek Metals Company Inc.	14.88%	12.41%
TCW	Trican Well Services Ltd.	9.16%	8.85%
TD	The Toronto-Dominion Bank	4.85%	4.49%
TDG	Trinidad Drilling Ltd.	10.44%	9.89%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
TET	Trilogy Energy Corp.	7.26%	7.22%
TFI	TransForce Inc.	10.67%	8.20%
TGL	TransGlobe Energy Corporation	12.42%	19.24%
TH	Theratechnologies Inc.	27.04%	27.09%
THI	Tim Hortons Inc.	4.46%	4.40%
TIH	Toromont Industries Ltd.	6.51%	7.51%
TKO	Taseko Mines Limited	18.86%	26.18%
TLM	Talisman Energy Inc.	6.80%	6.66%
TNX	Tanzanian Royalty Exploration Corporation	12.12%	11.68%
TRE	Sino-Forest Corporation	10.67%	10.70%
TRI	Thomson Reuters Corporation	4.52%	4.39%
TRP	TransCanada Corporation	3.70%	3.63%
U	Uranium Participation Corporation	8.02%	10.25%
UFS	Domtar Corporation	12.54%	11.79%
USX	Options on the US Dollar	3.15%	3.08%
UUU	Uranium One Inc.	11.95%	17.82%
VEN	Ventana Gold Corp.	14.08%	39.86%
VET	Vermilion Energy Inc	5.94%	7.21%
VRO	Vero Energy Inc	12.79%	12.44%
VRX	Valeant Pharmaceuticals International Inc.	9.79%	8.58%
VRX2	Valeant Pharmaceuticals International Inc. (adjusted)	9.79%	9.63%
VT	Viterra Inc.	8.68%	8.38%
WCH	Canadian Heavy Crude Oil Differential Price Futures Contract	3.50%	4.17%
WJA	WestJet Airlines Ltd.	7.15%	7.08%
WN	George Weston Limited	5.72%	5.33%
WPT	Westport Innovations Inc.	15.26%	14.72%
WTN	Western Coal Corp	18.73%	46.48%
X	TMX Group Inc.	5.26%	5.33%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.36%	1.33%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	7.59%	7.32%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	5.11%	5.46%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	4.30%	3.88%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	7.59%	7.32%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	3.91%	3.75%
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	5.57%	5.49%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.96%	4.40%
XIU	iShares CDN S&P/TSX 60 Index Fund	3.79%	3.62%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	6.77%	6.44%
XRC	Exeter Resources	19.99%	15.49%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	3.47%	3.84%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.83%	0.84%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.97%	4.85%
YLO	Yellow Media Inc.	6.51%	6.16%
YRI	Yamana Gold Inc.	9.63%	9.25%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	3.72%	3.67%

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Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$140	\$155
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	\$2850	\$3550
MCX	\$200	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$105	\$112

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$175	\$193

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%
