



AVIS AUX MEMBRES

N° 2011 - 124

Le 15 novembre 2011

PARAMÈTRES DE COUVERTURE FINANCIÈRE POUR LES INSTRUMENTS DÉRIVÉS DE LA BOURSE DE MONTRÉAL ET LES INSTRUMENTS DÉRIVÉS DU MARCHÉ HORS COTE

CDCC effectue régulièrement une mise à jour de ses paramètres de couverture financière :

- intervalles de garantie ;
- marge sur opérations appariées (plus communément appelées « Spreads ») pour les contrats à terme ;
- marge sur opérations de type « Butterfly » consécutif et non consécutif pour le contrat BAX;
- réduction de marge sur opérations appariées entre groupes combinés (plus communément appelées « Inter-commodity Spreads ») pour les contrats à terme CGB – CGZ, CGB – LGB, CGF – CGZ, CGF – CGB, SXF – SCF, SXF – SXM et SXM – SCF.

Il est à noter que seule la mise à jour des intervalles de garantie est effectuée sur une base hebdomadaire. Les autres paramètres de couverture financière sont mis à jour sur une base mensuelle, en début de mois.

Les paramètres mis à jour entreront en vigueur lors du traitement informatique de FIN DE JOURNÉE le 16 novembre 2011.

Pour toute information complémentaire, veuillez communiquer avec le département de Gestion des risques au (514) 871-3505.

Glenn Goucher
Président et chef de la Compensation

Corporation canadienne de compensation de produits dérivés

| | |
|---|-----------------------------------|
| Exchange Tower | Tour de la Bourse |
| P.O. 450, 130 rue King Ouest, 5ième étage | 800, Square Victoria, 3ième étage |
| Toronto, Ontario | Montréal, Québec |
| M5X 1J2 | H4Z 1A9 |
| Tél. : 416-367-2463 | Tél. : 514-871-3545 |
| Télec. : 416-367-2473 | Télec. : 514-871-3530 |

www.cdcc.ca

Intervalles de garantie

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|------------------------|---|---------------------------------------|--|
| AAV | Advantage Oil & Gas Ltd. | 16,98% | 14,50% |
| ABX | Société aurifère Barrick | 9,69% | 9,78% |
| ACM.A | Astral Media Inc. Classe A | 5,58% | 5,66% |
| AEM | Mines Agnico-Eagle Limitée | 20,45% | 20,75% |
| AGF.B | La Société de Gestion AGF Limitée Classe B | 8,37% | 8,40% |
| AGI | Alamos Gold Inc. | 14,46% | 13,92% |
| AGU | Agrium Inc. | 10,54% | 9,70% |
| AIM | Groupe Aeroplan Inc. | 6,96% | 9,21% |
| ALA | AltaGas Ltd. | 6,26% | 6,23% |
| ANV | Allied Nevada Gold Corp. | 14,20% | 14,00% |
| AQN | Algonquin Power & Utilities Corp. | 6,90% | 6,81% |
| AR | Argonaut Gold Inc. | 17,55% | 16,74% |
| ARE | Groupe Aecon Inc. | 10,81% | 12,01% |
| ARX | ARC Energy | 11,46% | 11,53% |
| ARZ | Mines Aurizon Ltée | 15,53% | 16,46% |
| ASR | Alacer Gold Corp. | 12,88% | 12,61% |
| ATA | ATS Automation Tooling Systems Inc. | 11,48% | 12,30% |
| ATD.B | Alimentation Couche-Tard Inc. Classe B | 6,75% | 6,79% |
| ATH | Athabasca Oil Sands Corp. | 19,47% | 16,95% |
| ATP | Atlantic Power Corporation | 8,17% | 8,41% |
| AUQ | AuRico Gold Inc. | 16,21% | 16,21% |
| AVL | Avalon Rare Metals Inc. | 24,31% | 24,57% |
| AVM | Anvil Mining Limited | 20,07% | 19,70% |
| AXR | Alexco Resource Corp. | 16,56% | 16,56% |
| AZC | Augusta Resource Corporation | 19,39% | 19,10% |
| BA | Bell Aliant Inc. | 4,38% | 4,33% |
| BAM.A | Brookfield Asset Management Inc. Classe A | 7,86% | 7,94% |
| BAX | Contrats à terme sur acceptations bancaires canadiennes de trois mois | 0,38% | 0,37% |
| BBD.B | Bombardier Inc. Classe B | 12,97% | 12,94% |
| BCB | Cott Corporation | 9,77% | 9,03% |
| BCE | BCE Inc. | 4,13% | 4,19% |
| BIN | IESI-BFC Ltd. | 9,49% | 9,92% |
| BIR | Birchcliff Energy Ltd. | 14,50% | 14,69% |
| BKX | BNK Petroleum Inc. | 33,12% | 32,04% |
| BMO | Banque de Montréal | 5,93% | 5,93% |
| BNK | Bankers Petroleum Ltd. | 22,94% | 22,47% |
| BNP | Bonavista Energy Corporation | 10,73% | 10,78% |
| BNS | La Banque de Nouvelle-Écosse | 7,53% | 7,62% |
| BPO | Brookfield Office Properties Inc. | 9,37% | 9,55% |
| BRD | Brigus Gold Corp (Converge) | 35,68% | 36,06% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------|--|--|---|
| BTE | Baytex Energy Corp. | 10,82% | 10,79% |
| BWR1 | Breakwater Resources Ltd. (ajusté) | 15,88% | 15,86% |
| BXE | Bellatrix Exploration Ltd. | 15,97% | 16,17% |
| CAE | CAE Inc. | 8,47% | 8,46% |
| CAN | Canaco Resources Inc. (Converge) | 38,60% | 57,02% |
| CAR.UN | Cdn Apartment Properties Real Estate Investment Trust | 6,43% | 6,36% |
| CAS | Cascades Inc. | 11,99% | 12,04% |
| CCA | Cogeco Câble Inc. | 6,50% | 6,06% |
| CCO | Cameco Corporation | 13,11% | 14,48% |
| CDH | Corridor Resources Inc. | 18,49% | 22,50% |
| CDM | Coeur d'Alene Mines Corporation | 14,11% | 14,94% |
| CEE | Centamin Egypt Limited (Converge) | 38,53% | 38,48% |
| CEN | Coastal Energy Company | 18,40% | 18,25% |
| CF | Financière Canaccord Inc. | 12,39% | 12,36% |
| CFP | Canfor Corporation | 12,52% | 12,11% |
| CFW | Calfrac Well Services Ltd. | 16,21% | 16,26% |
| CG | Centerra Gold Inc. | 14,64% | 14,59% |
| CGB | Contrats à terme sur obligations du gouvernement du Canada de dix ans | 2,49% | 2,42% |
| CGF | Contrats à terme sur obligations du gouvernement du Canada de cinq ans | 1,07% | 1,04% |
| CGG | China Gold International Resources Corp. Ltd. | 18,20% | 18,15% |
| CGL | Claymore Gold Bullion ETF | 7,05% | 7,17% |
| CGX | Cineplex Inc. | 5,99% | 6,08% |
| CGZ | Contrats à terme sur obligations du gouvernement du Canada de deux ans | 0,45% | 0,45% |
| CHR.B | Chorus Aviation Inc. | 12,45% | 11,90% |
| CIX | CI Financial Corp. | 5,96% | 6,02% |
| CJR.B | Corus Entertainment Inc. Classe B | 7,24% | 7,06% |
| CLC | CML HealthCare Inc. | 7,02% | 7,34% |
| CLM1 | Consolidated Thompson Iron Mines Limited (ajusté) | 9,00% | 8,95% |
| CLS | Celestica Inc. | 13,68% | 13,59% |
| CLT | Celtic Exploration Ltd. | 13,10% | 13,12% |
| CM | Banque Canadienne Impériale de Commerce | 6,77% | 6,80% |
| CNL | Continental Gold Limited | 17,62% | 17,59% |
| CNQ | Canadian Natural Resources Limited | 14,54% | 13,88% |
| CNR | Compagnie des chemins de fer nationaux du Canada | 7,26% | 7,29% |
| COM | Cardiome Pharma Corp. | 20,92% | 20,85% |
| COS | Canadian Oil Sands Limited | 13,00% | 12,23% |
| COW | Claymore Global Agriculture | 8,83% | 8,84% |
| CP | Chemin de fer Canadien Pacifique Limitée | 9,28% | 9,26% |
| CPG | Crescent Point Energy Corp. | 8,46% | 8,55% |
| CPN | Carpathian Gold Inc. (Converge) | 45,63% | 43,57% |
| CPX | Capital Power Corporation | 6,71% | 6,38% |
| CR | Crew Energy Inc. | 15,20% | 14,84% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------|--|--|---|
| CS | Capstone Mining Corp. | 22,19% | 21,38% |
| CSH.UN | Chartwell Seniors Housing Real Estate Investment Trust | 7,75% | 8,10% |
| CSI | Colossus Minerals Inc. | 13,57% | 14,34% |
| CTC.A | Société Canadian Tire Limitée Classe A | 7,26% | 7,44% |
| CU | Canadian Utilities Limited | 6,34% | 6,33% |
| CUM | Copper Mountain Mining Corporation | 21,44% | 21,23% |
| CUS | Canexus Corporation | 9,08% | 8,78% |
| CVE | Cenovus Energy Inc. | 11,26% | 11,26% |
| CWB | Canadian Western Bank | 7,07% | 7,36% |
| CWT.UN | Calloway Real Estate Investment Trust | 6,56% | 6,59% |
| DAY | Daylight Energy Ltd. | 99,99% | 50,96% |
| DC.A | Dundee Corporation | 8,11% | 8,17% |
| DGC | Detour Gold Corporation | 12,73% | 12,53% |
| DOL | Dollarama Inc. | 4,89% | 4,88% |
| DPM | Dundee Precious Metals Inc. | 16,74% | 16,37% |
| DWI | DragonWave Inc. | 41,60% | 41,73% |
| ECA | EnCana Corporation | 11,48% | 10,87% |
| EDR | Endeavour Silver Corp. | 18,89% | 18,95% |
| EFX | Enerflex Ltd. | 11,04% | 10,96% |
| EGU | European Goldfields Limited | 19,28% | 19,06% |
| ELD | Eldorado Gold Corporation | 13,00% | 12,36% |
| EMA | Emera Inc. | 6,18% | 6,23% |
| ENB | Enbridge Inc. | 5,80% | 5,81% |
| EOM | Eco Oro Minerals Corp. | 23,01% | 22,08% |
| EQN1 | Equinox Minerals Limited (ajusté) | 12,34% | 12,25% |
| ERF | Enerplus Corporation | 8,93% | 9,00% |
| ESI | Ensign Energy Services Inc. | 14,09% | 13,71% |
| EXE.UN | Extencicare Real Estate Investment Trust | 11,52% | 11,60% |
| EXE.UN | Extencicare Real Estate Investment Trust (Converge) | 19,58% | 19,69% |
| FCR | First Capital Realty Inc. | 6,53% | 6,56% |
| FEL | Fairborne Energy Ltd. | 23,50% | 17,00% |
| FM | First Quantum Minerals Ltd. | 27,11% | 31,12% |
| FNV | Franco-Nevada Corporation | 8,58% | 8,64% |
| FR | First Majestic Silver Corp. | 19,25% | 19,13% |
| FRC | Canyon Services Group Inc. | 16,96% | 16,98% |
| FRG1 | Fronteer Gold Inc. (ajusté) | 12,67% | 12,60% |
| FTS | Fortis Inc. | 5,52% | 5,67% |
| FTT | Finning International Inc. | 13,21% | 14,55% |
| FVI | Fortuna Silver Mines Inc. | 18,88% | 18,91% |
| G | Goldcorp Inc. | 10,76% | 11,05% |
| G | Goldcorp Inc. (Converge) | 17,74% | 18,20% |
| GAS | Claymore Natural Gas Commodity ETF | 8,73% | 8,65% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------|--|--|---|
| GBG | Great Basin Gold Ltd. (Converge) | 32,85% | 32,17% |
| GBU | Gabriel Resources Ltd. | 17,71% | 17,66% |
| GC | Great Canadian Gaming Corporation | 8,58% | 8,65% |
| GCE | Grande Cache Coal Corporation | 67,91% | 68,14% |
| GIB.A | Groupe CGI Inc. Classe A | 9,01% | 8,76% |
| GIL | Les Vêtements de Sport Gildan Inc. | 10,76% | 10,73% |
| GMP | GMP Capital Inc. | 17,20% | 16,62% |
| GO | Galleon Energy Inc. | 18,19% | 18,75% |
| GSC | Golden Star Resources Ltd. | 21,74% | 22,49% |
| GTE | Gran Tierra Energy Inc. | 14,60% | 13,85% |
| GUY | Guyana Goldfields Inc. | 15,04% | 15,55% |
| GW | Corporation de Sécurité Garda World | 13,76% | 13,73% |
| GWO | Great-West Lifeco Inc. | 7,14% | 7,22% |
| HBM | HudBay Minerals Inc. | 12,23% | 11,88% |
| HED | FNB Horizons BetaPro S&P/TSX plafonné énergie Baissier Plus | 19,65% | 19,79% |
| HEU | FNB Horizons BetaPro S&P/TSX plafonné énergie Haussier Plus | 19,94% | 20,15% |
| HFD | FNB Horizons BetaPro S&P/TSX plafonné finance Baissier Plus | 13,11% | 13,15% |
| HFU | FNB Horizons BetaPro S&P/TSX plafonné finance Haussier Plus | 13,01% | 13,10% |
| HGD | FNB Horizons BetaPro S&P/TSX aurifère mondial Baissier Plus | 18,33% | 18,58% |
| HGU | FNB Horizons BetaPro S&P/TSX aurifère mondial Haussier Plus | 18,57% | 18,83% |
| HIX | FNB Horizons BetaPro S&P/TSX 60 Inverse | 6,60% | 6,72% |
| HND | FNB Horizons BetaPro NYMEX Gaz naturel Baissier Plus | 18,13% | 17,70% |
| HNU | FNB Horizons BetaPro NYMEX Gaz naturel Haussier Plus | 17,69% | 17,57% |
| HOD | FNB Horizons BetaPro NYMEX Pétrole brut Baissier Plus | 19,74% | 19,67% |
| HOU | FNB Horizons BetaPro NYMEX Pétrole brut Haussier Plus | 19,58% | 19,51% |
| HR.UN | H&R Real Estate Investment Trust | 6,34% | 6,52% |
| HSE | Husky Energy Inc. | 7,89% | 7,98% |
| HW | Harry Winston Diamond Corporation | 14,49% | 13,91% |
| HXD | FNB Horizons BetaPro S&P/TSX 60 Baissier Plus | 13,37% | 13,56% |
| HXT | FNB Horizons S&P/TSX 60 Indice | 6,60% | 6,69% |
| HXU | FNB Horizons BetaPro S&P/TSX 60 Haussier Plus | 13,32% | 13,54% |
| IAG | Industrielle Alliance, Assurance et services financiers Inc. | 16,78% | 15,16% |
| IFC | Intact Corporation Financière | 6,50% | 6,56% |
| IGM | Société Financière IGM Inc. | 5,42% | 5,39% |
| IMG | IAMGOLD Corporation | 12,19% | 12,95% |
| IMN | Inmet Mining Corporation | 15,53% | 15,09% |
| IMO | Compagnie Pétrolière Impériale Ltée | 8,60% | 8,62% |
| IMX | IMAX Corp. | 21,40% | 21,01% |
| ITH | International Tower Hill Mines Ltd. | 16,18% | 17,87% |
| IVN | Ivanhoe Mines Ltd. | 22,62% | 22,69% |
| JAG | Jaguar Mining Inc. | 35,15% | 33,80% |
| JE | Just Energy Group Inc. | 8,03% | 7,86% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------------|--|--|---|
| K | Kinross Gold Corporation | 10,59% | 10,72% |
| K1 | Red Back Mining Inc. (ajusté) | 10,59% | 10,73% |
| KAT | Katanga Mining Limited (Converge) | 47,29% | 47,04% |
| KEY | Keyera Corp. | 5,79% | 5,77% |
| KGI | Kirkland Lake Gold Inc. | 15,26% | 15,44% |
| KGN | Keegan Resources Inc. | 18,03% | 18,12% |
| L | Les Compagnies Loblaw limitée | 6,21% | 6,22% |
| LEG | Legacy Oil and Gas Inc. | 15,22% | 15,59% |
| LGB | Contrats à terme sur obligations du gouvernement du Canada de 30 ans | 4,36% | 4,20% |
| LLL | lululemon athletica inc. | 15,05% | 15,02% |
| LSG | Lake Shore Gold Corp. | 28,55% | 30,78% |
| LUN | Lundin Mining Corporation | 21,40% | 21,38% |
| MAG | MAG Silver Corp. | 14,99% | 15,21% |
| MBT | Manitoba Telecom Services Inc. | 7,76% | 7,65% |
| MDA | MacDonald, Dettwiler and Associates Ltd. | 8,61% | 9,11% |
| MDI | Major Drilling Group International Inc. | 16,03% | 16,18% |
| MEG | MEG Energy Corp. | 14,16% | 13,56% |
| MFC | Société Financière Manuvie | 15,26% | 14,28% |
| MFI | Maple Leaf Foods Inc. | 7,92% | 7,79% |
| MFL | Minefinders Corporation Ltd. | 14,98% | 16,20% |
| MG | Magna International Inc. Classe A | 14,04% | 14,12% |
| MGO | Migao Corporation | 16,34% | 15,99% |
| MIC | Genworth MI Canada Inc. | 13,65% | 13,91% |
| ML | Mercator Minerals Ltd. | 25,07% | 24,59% |
| MRU.A | Métro Inc. Classe A | 4,36% | 4,41% |
| MTL | Mullen Group Ltd. | 8,85% | 8,93% |
| MX | Methanex Corporation | 12,06% | 11,08% |
| NA | Banque Nationale du Canada | 5,96% | 5,94% |
| NAE | NAL Energy Corporation | 16,55% | 14,56% |
| NDM | Northern Dynasty Minerals Ltd. | 19,59% | 18,91% |
| NDN | Nordion Inc. | 6,91% | 6,97% |
| NEM | Neo Material Technologies Inc. | 16,62% | 16,56% |
| NG | NovaGold Resources Inc. | 17,12% | 16,85% |
| NGD | New Gold Inc. | 13,54% | 13,55% |
| NGL | Angle Energy Inc. | 14,58% | 14,35% |
| NKO | Niko Resources Ltd. | 14,57% | 13,73% |
| NPI | Northland Power Inc. | 6,85% | 6,84% |
| NSU | Nevsun Resources Ltd. | 24,00% | 23,52% |
| NVA | NuVista Energy Ltd. | 16,02% | 13,90% |
| NXY | Nexen Inc. | 11,16% | 10,94% |
| OCX | Onex Corporation | 8,09% | 7,94% |
| ONR1 | Open Range Energy Corp. (ajusté) | 26,62% | 26,71% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------|--|--|---|
| ONX | Contrats à terme 30 jours sur le taux Repo à un jour | 0,09% | 0,09% |
| ORA | Aura Minerals Inc. | 22,55% | 27,43% |
| OSK | Osisko Mining Corporation | 10,29% | 14,19% |
| OTC | Open Text Corporation | 11,46% | 11,52% |
| PAA | Pan American Silver Corp. | 12,63% | 15,23% |
| PBG | Petrobank Energy and Resources Ltd. | 21,83% | 21,89% |
| PBN | PetroBakken Energy Ltd. | 21,44% | 21,55% |
| PD | Precision Drilling Corp. | 18,49% | 18,73% |
| PDL | North American Palladium Ltd. | 23,92% | 23,51% |
| PDN | Paladin Resources Ltd. | 23,80% | 21,49% |
| PEY | Peyto Exploration & Development Corp. | 8,00% | 8,12% |
| PG | Premier Gold Mines Limited | 19,03% | 19,17% |
| PGF | Pengrowth Corporation | 9,83% | 10,03% |
| PJC.A | Le Groupe Jean Coutu (PJC) inc. Classe A | 5,72% | 5,70% |
| PMG | Petrominerales Ltd. | 15,19% | 15,35% |
| PMT | Perpetual Energy Inc. | 36,52% | 33,05% |
| PMZ.UN | Primaris Retail Real Estate Investment Trust | 5,13% | 5,48% |
| POT | Potash Corporation of Saskatchewan Inc. | 11,19% | 10,67% |
| POU | Paramount Resources Ltd. | 11,28% | 10,77% |
| POW | Power Corporation du Canada | 7,12% | 7,27% |
| PPL | Pembina Pipeline Corporation | 5,17% | 5,21% |
| PRE | Pacific Rubiales Energy Corp. | 13,26% | 13,06% |
| PRQ | Progress Energy Resources Corp. | 12,12% | 11,63% |
| PVE | Provident Energy Ltd. | 9,46% | 9,51% |
| PVG | Pretium Resources Inc. | 15,47% | 15,35% |
| PWF | Corporation Financière Power | 6,91% | 7,04% |
| PWT | Penn West Petroleum Ltd. | 12,63% | 12,05% |
| PXX | Black Pearl Resources Inc. | 22,16% | 22,20% |
| QLT | QLT Inc. | 10,32% | 10,21% |
| QUX | Quadra FNX Mining Ltd. | 19,84% | 18,39% |
| RBA | Ritchie Bros. | 12,60% | 12,32% |
| RCLB | Rogers Communications Inc. Classe B | 6,05% | 5,99% |
| REI.UN | RioCan Real Estate Investment Trust | 5,44% | 5,44% |
| RES | Rare Element Resources Ltd. | 20,89% | 21,39% |
| RGL | Royal Gold Inc. | 11,30% | 11,26% |
| RIM | Research In Motion Limited | 16,92% | 17,12% |
| RMX | Rubicon Minerals Corporation | 23,06% | 20,53% |
| RON | Rona Inc. | 5,79% | 6,20% |
| RR | Rainy River Resources Ltd. | 18,23% | 16,78% |
| RUS | Métaux Russel Inc. | 8,52% | 8,38% |
| RVX | Resverlogix Corp. | 26,28% | 26,24% |
| RY | Banque Royale du Canada | 7,27% | 7,35% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------|--|--|---|
| S | Sherritt International Corporation | 18,56% | 17,37% |
| SAP | Saputo Inc. | 9,00% | 8,92% |
| SBB | Sabina Gold & Silver Corp. | 20,33% | 21,81% |
| SC | Shoppers Drug Mart Corporation | 4,85% | 4,85% |
| SCF | Contrats à terme mini sur l'indice composé S&P/TSX | 6,54% | 6,62% |
| SCP | Sprott Resource Corp. | 12,15% | 12,28% |
| SEA | Seabridge Gold Inc. | 18,01% | 14,77% |
| SGQ | SouthGobi Resources Ltd. | 15,97% | 16,44% |
| SJR.B | Shaw Communications Inc. Classe B | 6,30% | 6,23% |
| SLF | Financière Sun Life | 14,77% | 13,54% |
| SLW | Silver Wheaton Corp. | 14,21% | 14,25% |
| SMA | SMART Technologies Inc. | 21,40% | 25,36% |
| SMF | SEMAFO INC. | 18,47% | 19,56% |
| SNC | Groupe SNC-Lavalin Inc. | 11,30% | 10,90% |
| SOY | SunOpta, Inc. | 13,08% | 12,86% |
| SPB | Superior Plus Corp. | 14,38% | 14,47% |
| SSO | Les Ressources Silver Standard Inc. | 14,77% | 26,25% |
| STN | Stantec Inc. | 10,76% | 10,47% |
| SU | Suncor Energie Inc. | 12,27% | 12,37% |
| SVM | Silvercorp Metals Inc. | 20,83% | 20,78% |
| SVY | Savanna Energy Services Corp. | 15,77% | 15,37% |
| SW | Sierra Wireless, Inc. | 12,67% | 13,91% |
| SXA | Contrats à terme sur indice aurifère global S&P/TSX | 9,41% | 9,50% |
| SXB | Contrats à terme sur indice plafonné de la finance S&P/TSX | 6,59% | 6,64% |
| SXC | SXC Health Solutions Corp. | 24,86% | 24,67% |
| SXF | Contrats à terme sur l'indice S&P/TSX 60 | 6,85% | 6,91% |
| SXH | Contrats à terme sur indice plafonné des technologies de l'information S&P/TSX | 8,54% | 8,45% |
| SXM | Contrats à terme mini sur l'indice S&P/TSX 60 | 6,85% | 6,91% |
| SXO | Options sur indice S&P/TSX 60 | 6,54% | 6,65% |
| SXY | Contrats à terme sur indice plafonné de l'énergie S&P/TSX | 9,67% | 9,75% |
| T | TELUS Corporation | 5,31% | 5,32% |
| TA | TransAlta Corporation | 6,52% | 6,45% |
| TCK.B | Teck Resources Limited Classe B | 16,32% | 15,96% |
| TCL.A | Transcontinental Inc. | 11,63% | 11,57% |
| TCM | Thompson Creek Metals Company Inc. | 15,36% | 15,74% |
| TCW | Trican Well Service Ltd. | 17,09% | 16,04% |
| TD | La Banque Toronto-Dominion | 7,16% | 7,19% |
| TDG | Trinidad Drilling Ltd. | 17,55% | 17,57% |
| TET | Trilogy Energy Corp. | 14,30% | 14,31% |
| TFI | TransForce Inc. | 12,06% | 13,71% |
| TGL | TransGlobe Energy Corporation | 16,32% | 15,38% |
| TH | Theratechnologies inc. | 13,78% | 13,80% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------------|--|--|---|
| THI | Tim Hortons Inc. | 5,79% | 5,96% |
| THO | Tahoe Resources Inc. | 16,97% | 17,07% |
| TIH | Toromont Industries Ltd. | 8,38% | 9,21% |
| TKO | Taseko Mines Limited | 16,21% | 16,00% |
| TLM | Talisman Energy Inc. | 12,25% | 12,40% |
| TMB | Tembec Inc. | 23,07% | 23,18% |
| TNX | Tanzanian Royalty Exploration Corporation | 15,22% | 42,67% |
| TOU | Tourmaline Oil Corp. | 13,25% | 12,81% |
| TRE | Sino-Forest Corporation | 99,99% | 99,99% |
| TRI | Thomson Reuters Corporation | 6,87% | 7,06% |
| TRP | TransCanada Corporation | 5,79% | 6,03% |
| U | Uranium Participation Corporation | 11,57% | 10,27% |
| UFS | Domtar Corporation | 10,98% | 11,03% |
| USX | Options sur le dollar US | 4,43% | 4,36% |
| UUU | Uranium One Inc. | 19,83% | 19,25% |
| VET | Vermilion Energy Inc. | 10,32% | 10,27% |
| VRO | Vero Energy Inc. | 19,14% | 16,03% |
| VRX | Valeant Pharmaceuticals International Inc. | 15,30% | 16,36% |
| VSN | Veresen Inc. | 6,51% | 6,64% |
| VT | Viterra Inc. | 8,41% | 8,23% |
| WIN | Wi-Lan Inc. | 18,40% | 18,39% |
| WJA | WestJet Airlines Ltd. | 7,28% | 8,06% |
| WN | George Weston limitée | 6,21% | 5,50% |
| WPT | Westport Innovations Inc. | 18,34% | 17,85% |
| WPX | Western Potash Corp. (Converge) | 37,39% | 37,37% |
| WTN1 | Western Coal Corp. (ajusté) | 13,78% | 13,76% |
| X | Groupe TMX Inc. | 5,80% | 5,75% |
| XCB | iShares CDN DEX All Corporate Bond Index Fund | 1,46% | 1,41% |
| XDV | iShares CDN Dow Jones Canada Select Dividend Index Fund | 9,10% | 5,03% |
| XEG | iShares CDN S&P/TSX Capped Energy Index Fund | 10,01% | 10,09% |
| XFN | iShares CDN S&P/TSX Capped Financial Index Fund | 6,55% | 6,60% |
| XG | Extorre Gold Mines Limited | 35,21% | 32,01% |
| XGD | iShares CDN S&P/TSX Global Gold Index Fund | 9,10% | 9,27% |
| XIC | iShares CDN S&P/TSX Capped Composite Index Fund | 6,36% | 6,43% |
| XIN | iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund | 8,72% | 8,87% |
| XIT | iShares CDN S&P/TSX Capped Information Technology Index Fund | 8,16% | 8,16% |
| XIU | iShares CDN S&P/TSX 60 Index Fund | 6,61% | 6,71% |
| XMA | iShares CDN S&P/TSX Capped Materials Index Fund | 9,25% | 9,13% |
| XRC | Exeter Resources | 17,06% | 17,37% |
| XRE | iShares CDN S&P/TSX Capped REIT Index Fund | 4,70% | 4,76% |
| XSB | iShares CDN DEX Short Term Bond Index Fund | 0,86% | 0,86% |
| XSP | iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund | 8,89% | 9,06% |

| Symbole sous-jacent | Nom | Intervalles de garantie ACTUELS | Intervalles de garantie MIS À JOUR |
|--------------------------------|--|--|---|
| YLO | Yellow Média Inc. | 62,53% | 63,35% |
| YRI | Yamana Gold Inc. | 12,76% | 12,32% |
| ZCN | FNB BMO Dow Jones Canada Titans 60 Index | 7,12% | 7,21% |
| ZEB | FNB BMO équilibré S&P/TSX banques | 6,28% | 6,31% |

Marges sur transactions appariées (« Spreads »)

| Symbole des contrats | Marges requises sur transactions appariées (« spreads ») ACTUELLES | Marges requises sur transactions appariées (« spreads ») MISES À JOUR |
|-----------------------------|---|--|
| BAX | 590\$ | 590\$ |
| CGB | 450\$ | 450\$ |
| CGF | 450\$ | 450\$ |
| CGZ | 450\$ | 450\$ |
| LGB | 450\$ | 450\$ |
| ONX | 132\$ | 132\$ |
| SCF | 200\$ | 200\$ |
| SXA | 100\$ | 100\$ |
| SXB | 100\$ | 100\$ |
| SXF | 500\$ | 500\$ |
| SXH | 100\$ | 100\$ |
| SXM | 125\$ | 125\$ |
| SXY | 100\$ | 100\$ |

Marges sur transactions « Butterfly »

| Symbole des contrats | Marge requise sur transactions « Butterfly » consécutives ACTUELLE | Marge requise sur transactions « Butterfly » consécutives MISE À JOUR |
|-----------------------------|---|--|
| BAX | 590\$ | 590\$ |

| Symbole des contrats | Marge requise sur transactions « Butterfly » non consécutives ACTUELLE | Marge requise sur transactions « Butterfly » non consécutives MISE À JOUR |
|-----------------------------|---|--|
| BAX | 245\$ | 245\$ |

Marges sur transactions appariées entre groupes combinés (« Inter-commodity Spreads »)

| Symbole des contrats | Taux de réduction de la marge requisse sur transactions appariées entre groupes combinés ACTUEL | Taux de réduction de la marge requisse sur transactions appariées entre groupes combinés MIS À JOUR |
|-----------------------------|--|--|
| CGB – CGZ | 50% | 50% |
| CGB – LGB | 40% | 40% |
| CGF – CGZ | 50% | 50% |
| CGF – CGB | 35% | 35% |
| SXF – SCF | 80% | 80% |
| SXF – SXM | 100% | 100% |
| SXM – SCF | 80% | 80% |
