

# NOTICE TO MEMBERS



CANADIAN DERIVATIVES  
CLEARING CORPORATION

CORPORATION CANADIENNE DE  
COMPENSATION DE PRODUITS DÉRIVÉS

NOTICE TO MEMBERS  
No. 2002-003  
January 9, 2002

## CDCC CLASSES LISTED AS OF DECEMBER 2001

<u>EQUITY OPTIONS</u>	<u>SYMBOL</u>	<u>CYCLE</u>
Abitibi Consolidated Inc.	A	5 (3)
Aeterna Laboratories Inc.	AEL	5 (2)
Agnico Eagle Mines Ltd.	AGE	5 (3)
Agrium Inc.	AGU	5 (1)
Air Canada	AC	5 (1)
Alberta Energy Co. Ltd.	AEC	3
Alcan Inc.	AL	5 (1)
Anderson Exploration Ltd.	AXQ*****	5 (2)
ATI Technologies	ATY	5 (1)
Ballard Power Systems Inc.	BLD	5 (1)
Bank of Montreal	BMO	5 (1)
	BMB	
Bank of Nova Scotia (The)	BNS	5 (1)
BCE Inc.	BCE	5 (2)
BCE Emergis Inc.	IFM	4 (3)
Barrick Gold Corp.	ABX	5 (1)
Bell Canada International Inc.	BIR****	5 (2)
Biochem Pharma Inc.	BHQ*	4 (3)
Biomira Inc.	BRA	5 (3)
Biovail Corp.	BVF	5 (1)
Bombardier Inc. Class B	BBD	1
CAE Industries Ltd.	CAE	5 (3)
CGI Group Inc.	GIB	5 (2)
Canada Life Financial Corp	CL	5 (1)
Canadian Hunter Exploration	HTQ###	
Cdn. Imp. Bank of Commerce	CM	5 (1)
Canadian National Railway Co.	CNR	5 (3)
Canadian Natural Resources Ltd.	CNQ	4 (3)
Canadian Pacific Ltd.	CPE**	
Canadian Pacific Railway	CP	5 (1)
Canadian Pacific Ships	TEU	
Canadian Tire Corporation Ltd.	CTR	5 (1)
Cascades Inc.	CAS	1
Celestica Inc.	CLS	5 (3)
Certicom Corp.	CIC	5 (3)
Clarica Life Insurance Co.	CLI	2
Com Dev International	CDV	5 (3)
Corel Corporation	COR	5 (1)
Descartes Systems Group Inc.	DSG	2
Dofasco Inc.	DFS	5 (3)
Domtar Inc.	DTC	5 (2)
Enbridge Inc.	ENB	4 (3)
Exfo Electro Optical Engineering	EXF	
Franco-Nevada Mining Corporation Limited	FN	5 (1)
Geac Computer Corporation Inc.	GAC	5 (1)

Global Thermoelectric Inc.	GLE	4 (3)
Hummingbird Communications Ltd.	HUM	5 (1)
Imperial Oil Ltd.	IMO	5 (2)
Inco Ltd.	N	5 (2)
JDS Uniphase Canada Inc.	JDU	5 (2)
Leitch Tech. Corp.	LTV	5 (1)
Laidlaw Inc.	LDM	
Linamar Corp.	LNR	
Loblaw Companies Ltd.	L	
Magna International Class A	MG	5 (2)
Manulife Financial Corp.	MFC	5 (1)
Methanex Corp.	MX	5 (1)
Microforum Inc.	MCF	4 (3)
Moore Corp. Ltd.	MCL	5 (2)
National Bank of Canada	NA	1
Nexen Inc.	NXY	5 (2)
Noranda Inc. (New)	NRD	5 (2)
Nortel Networks Corp	NT	5 (3)
Nova Chemicals Corporation	NCX	5 (2)
PanCanadian Energy	PCE	
Petro-Canada	PCA	5 (3)
Placer Dome Inc.	PDG	5 (1)
Power Corporation of Canada	POW	5 (2)
Precision Drilling Corporation	PD	5 (1)
QLT Phototherapeutics Inc.	QLT	
Research in Motion	RIM	5 (3)
Rogers Communications Inc. Class B	RCI	5 (1)
Royal Bank of Canada	RY	5 (1)
Shaw Communication CLB	SJR	5 (3)
Shire Acquisitions Exchangeable	SHQ	
Solectron Corp.	CMX##	5 (3)
Stelco Inc. Class A	STE	5 (2)
Sun Life Financial	SLC	5 (1)
Suncor Corp.	SU	5 (3)
724 Solutions	SVN	
TD Waterhouse Group Inc.	TWQ#	5 (3)
Talisman Energy Inc.	TLM	3
Telus Corp.	T	4 (3)
Thomson Corp.	TOC	5 (2)
Toronto-Dominion Bank (The)	TD	5 (1)
TransAlta Corp.	TA	5 (3)
TransCanada PipeLines Ltd. (New)	TRP	5 (1)
Trizec Hahn Corporation	TZH	5 (1)
360 Networks Inc.	TSX	5 (3)
Vivendi Universal	VOQ***	
Wi-Lan Inc.	WIN	5 (2)
Zarlink Semiconductor Inc.	ZL	5 (3)

**(Total Stocks) 92**

<b>*</b>	<b>BHQ deliverable per contract</b>	75 shares of Shire Acquisition (SHQ) and \$61.65 cash in lieu
<b>**</b>	<b>CPE deliverable per contract</b>	68 shares of PanCanadian Energy (PCE) 50 shares of Canadian Pacific Railway (CP) 25 shares of Canadian Pacific Ships (TEU) 25 shares of Fairmont Hotels & Resorts (FHR) 16 shares of Fording Inc. (FDG) Cash in lieu of 0.4 PCE common shares Cash in lieu of 0.6 FDG common shares
<b>***</b>	<b>VOQ deliverable per contract</b>	80 shares of Vivendi Universal (VUE)
<b>****</b>	<b>BIR deliverable per contract</b>	100 Bell Cda Int'l (BI) 100 Bell Cda Int'l RTS (BI.RT)
<b>*****</b>	<b>AXQ deliverable per contract</b>	Cash in lieu \$4,000.00
<b>#</b>	<b>TWQ deliverable per contract</b>	\$1,512.69 as cash adjustment
<b>##</b>	<b>CMX deliverable per contract</b>	175 Solectron Corp (SLC) \$11.82 cash in lieu of fractional shares
<b>###</b>	<b>HTQ deliverable per contract</b>	\$5,300.00 as cash adjustment

**Long Term Equity Options and  
Long Term Index Options**

<u>CLASS</u>	<u>SYMBOL</u>			
	<u>2001</u>	<u>2002</u>	<u>2003</u>	<u>2004</u>
Barrick Gold Corp.			VBA	
Bank of Montreal			VBM	LBM
Bank of Nova Scotia			VBN	LBQ
BioChem Pharma Inc.		WHQ*	VCQ*	
Bombardier Inc. Cl. B			VBB	LBB
Canadian Imp. Bank of Commerce			VMC	
Canadian Pacific Ltd.			VPE**	
Laidlaw Inc.		WLV		
National Bank			VNB	LNA
Noranda Inc. (New)			VND	
Placer Dome			VDP	
Royal Bank			VRY	LRY
S&P 60 Index		WXO		
S&P/TSE 60 Index Participation Fund Units			VIU	
TransCanada PipeLines Ltd. (New)			VRP	
Seagram Co.		WVQ***		
<b>(Total)</b>	<b>22</b>			

**Expiry Cycle:** Only January Series are listed for Long Term Equity Options and Long Term Index Options with the exception of WXO which lists December 2002 Series and VIU which lists March 2003 Series.

- \* **VCQ & WHQ deliverable per contract** 75 SHQ (exchangeable Shire Acquisition)  
plus \$61.65 cash in lieu
- \*\* **VPE deliverable per contract** 68 shares of PanCanadian Energy (PCE)  
50 shares of Canadian Pacific Railway (CP)  
25 shares of Canadian Pacific Ships (TEU)  
25 shares of Fairmont Hotels & Resorts (FHR)  
16 shares of Fording Inc. (FDG)  
Cash in lieu of 0.4 PCE common shares  
Cash in lieu of 0.6 FDG common shares
- \*\*\* **WVQ deliverable per contract** 80 shares of Vivendi Universal (VUE)

		<u>SYMBOL</u>	<u>CYCLE</u>
<b>Options on Bonds</b>			
Canada Bonds Mar 2011	9.00%	OBK	4 (3)
Canada Bonds June 2021	9 3/4%	OBV	4 (3)
Canada Bonds June 2023	8.00%	OBZ	4 (3)

**(Total Bonds) 3**

<b>Options on Futures</b>			
Canada Bond Futures (CGB)		OGB	4
Cdn. Bankers' Acceptance (BAX)		OBX	3

**(Total Options on Futures) 2**

<b>Indices</b>			
S&P 60 Index Options		SXO	6 (3)
		XXO	6 (3)
S&P/TSE 60 Index Participation Fund Units		XIU	6 (3)

**(Total Indices) 3**

<b>Futures</b>			
1,000,000 CDN Bankers Acceptance-Three month		BAX	3
100,000 Gov't CDN Bonds-Ten Year		CGB	3
100,000 Gov't CDN Bonds-Five Year		CGF	3
S&P 60 Index Futures		SXF	6 (3)
Nortel Networks Corp (NT)		FNT	

**(Total Futures) 5**

**Total 131**

- Cycle 1: January, April, July, October  
 Cycle 2: February, May, August, November  
 Cycle 3: March, June, September, December  
 Cycle 4: Three consecutive months plus the following months in Cycle 3  
 Cycle 5: Two near months plus the next two months of the cycle indicated, e.g., 5(1)

Roger Warner  
 Director, Operations and  
 Process Improvements