

# NOTICE TO MEMBERS



CANADIAN DERIVATIVES  
CLEARING CORPORATION

CORPORATION CANADIENNE DE  
COMPENSATION DE PRODUITS DÉRIVÉS

NOTICE TO MEMBER

No. 2002-010

January 25, 2002

## Launch of the Sponsored Options New CDCC Option Classes and Series

With the launch of the Sponsored Options, Bourse de Montréal Inc. has informed Canadian Derivatives Clearing Corporation (CDCC) that it will list at the opening of trading on Monday, January 28, 2002, the following **Société Générale Sponsored Options classes and Series**:

### Amazon Com Inc. (U.S.)

CDCC Symbol	C/P	Expiration Month	Strike Price (USD)	Strike Price Code	Unit of trade
QAM	C/P	February 2003	9	R	0.2
QAM	C	June 2003	10	B	0.2

### AOL Time Warner Inc. (U.S.)

CDCC Symbol	C/P	Expiration Month	Strike Price (USD)	Strike Price Code	Unit of trade
QAN	C/P	February 2003	30	F	0.1
QAN	C	June 2003	32	J	0.1

**Cisco Systems Inc. (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QCO	C/P	February 2003	18	Q	0.1
QCO	C	June 2003	21	L	0.1

**Dell Computer Corp. (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QDW	C	February 2003	28	B	0.1
QDW	C	June 2003	30	F	0.1

**Intel Corporation (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QIN	C/P	February 2003	32.50	Z	0.1
QIN	C	June 2003	35	G	0.1

**Merck & Co Inc. (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QMR	C	February 2003	58.50	Z	0.1
QMR	C	June 2003	60	L	0.1

**Microsoft Corporation (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QSE	C/P	February 2003	65	M	0.1
QSE	C	June 2003	75	O	0.1

**Nokia OYJ (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QNK	C	February 2003	19	S	0.1
QNK	C	June 2003	24	R	0.1

**Oracle Corporation (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QOR	C	February 2003	16	M	0.1
QOR	C	June 2003	18	Q	0.1

**Pfizer Inc. (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QPF	C	February 2003	38	S	0.2
QPF	C	June 2003	42	Y	0.2

**Sun Microsystems Inc. (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QSU	C	February 2003	12	I	0.2
QSU	C	June 2003	14	K	0.2

**S&P 500 Index (U.S.)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (USD)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QSS	C/P	February 2003	1100	L	0.005
	C		1150	V	0.005
	C		1200	F	0.005
QSS	C/P	June 2003	1100	L	0.005
	C		1150	V	0.005
	C		1200	F	0.005

**ATI Technologies Inc. (Canadian)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (CAN)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QAT	C/P	February 2003	23	P	0.1
QAT	C	June 2003	25	E	0.1

**Bank of Montreal (Canadian)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (CAN)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QBL	C	February 2003	35	G	0.2
QBL	C	June 2003	37	Q	0.2

**BCE Inc. (Canadian)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (CAN)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QBC	C	February 2003	36	O	0.2
QBC	C	June 2003	38	S	0.2

**Bombardier Inc. CI B (Canadian)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (CAN)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QBO	C/P	February 2003	15	C	0.1
QBO	C	June 2003	17	O	0.1

**Canadian Imperial Bank of Commerce (Canadian)**

<b>CDCC Symbol</b>	<b>C/P</b>	<b>Expiration Month</b>	<b>Strike Price (CAN)</b>	<b>Strike Price Code</b>	<b>Unit of trade</b>
QCM	C	February 2003	55	K	0.2
QCM	C	June 2003	57	B	0.2

**Celestica Inc. (Canadian)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
QCT	C/P	February 2003	70	N	0.05
QCT	C	June 2003	85	Q	0.05

**JDS Uniphase Corp. (Canadian)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
QJD	C/P	February 2003	16	M	0.1
QJD	C	June 2003	19	S	0.1

**National Bank of Canada (Canadian)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
QNM	C	February 2003	29	C	0.2
QNM	C	June 2003	30	F	0.2

**Nortel Networks Corporation (Canadian)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
QNL	C/P	February 2003	12	I	0.2
QNL	C	June 2003	14	K	0.2

**Dow Jones Euro Stoxx 50 Index (European)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
QEE	C/P	June 2003	3500	X	0.002
	C		4000	T	0.002

Since Sponsored Options are European style options they can be exercised only on the expiration date.

The margin interval at launch shall be 15%. CDCC will communicate the updated margin intervals for these products through its normal processes.

Bourse de Montréal Inc. detailed Sponsored Options Term Sheets are available on the Bourse's Web Site at [www.boursedemontreal.com](http://www.boursedemontreal.com), Information Circular No. 011-2002.

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