

# NOTICE TO MEMBERS



CANADIAN DERIVATIVES  
CLEARING CORPORATION

CORPORATION CANADIENNE DE  
COMPENSATION DE PRODUITS DÉRIVÉS

NOTICE TO MEMBER

No. 2002-011

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 **Citibank Sponsored Options classes and Series:**

### AMGEN (U.S.)

CDCC Symbol	C/P	Expiration Month	Strike Price (USD)	Strike Price Code	Unit of trade
UGN	P	June 2003	50	J	0.1
	C		60	L	0.1
	C		70	N	0.1
UGE	C	January 2004	60	L	0.1
	C		70	N	0.1
	C		80	P	0.1

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

CDCC Symbol	C/P	Expiration Month	Strike Price (USD)	Strike Price Code	Unit of trade
UZO	P	June 2003	30	F	0.1
	C		35	G	0.1
	C		45	I	0.1
UZN	P	January 2004	35	G	0.1
	C		40	H	0.1
	C		50	J	0.1

**Ciena 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>
UCC	P	June 2003	15	C	0.1
	C		20	D	0.1
	C		25	E	0.1
UIF	P	January 2004	20	D	0.1
	C		25	E	0.1
	C		30	F	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>
UCX	P	July 2003	15	C	0.1
	C		20	D	0.1
	C		25	E	0.1
UCY	P	January 2004	20	D	0.1
	C		30	F	0.1
	C		40	H	0.1

**EMC 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>
UMD	P	April 2003	12	I	0.1
	C		15	C	0.1
	C		20	D	0.1
UMD	P	October 2003	15	C	0.1
	C		20	D	0.1
	C		30	F	0.1

**General Electric (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>
UGZ	P	June 2003	30	F	0.1
	C		40	H	0.1
	C		55	K	0.1
UIO	P	January 2004	35	G	0.1
	C		45	I	0.1
	C		60	L	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>
UMA	P	July 2003	20	D	0.1
	C		30	F	0.1
	C		40	H	0.1
UII	P	January 2004	25	E	0.1
	C		35	G	0.1
	C		50	J	0.1

**JDS Uniphase (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>
UJK	P	May 2003	6	L	0.1
	C		9	R	0.1
	C		12	I	0.1
UJK	P	December 2003	8	P	0.1
	C		15	C	0.1
	C		20	D	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>
UWZ	P	June 2003	50	J	0.1
	C		60	L	0.1
	C		80	P	0.1
UWY	P	January 2004	60	L	0.1
	C		70	N	0.1
	C		90	R	0.1

**Siebel 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>
USE	P	June 2003	20	D	0.1
	C		25	E	0.1
	C		45	I	0.1
USE	P	November 2003	25	E	0.1
	C		30	F	0.1
	C		50	J	0.1

**Yahoo 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>
UYA	P	July 2003	12	I	0.1
	C		15	C	0.1
	C		20	D	0.1
UAO	P	January 2004	17	O	0.1
	C		20	D	0.1
	C		30	F	0.1

## Nasdaq 100 Index Tracking Stock. (U.S.)

CDCC Symbol	C/P	Expiration Month	Strike Price (USD)	Strike Price Code	Unit of trade
UNA	P	June 2003	32	P	0.1
	P		34	Q	0.1
	P		36	R	0.1
	C/P		38	S	0.1
	C/P		40	T	0.1
	C/P		42	U	0.1
	C/P		44	V	0.1
	C		46	W	0.1
	C		50	Y	0.1
	C		54	A	0.1
C	58	C	0.1		
UNA	P	December 2003	34	Q	0.1
	P		36	R	0.1
	P		38	S	0.1
	C/P		40	T	0.1
	C/P		42	U	0.1
	C/P		44	V	0.1
	C/P		46	W	0.1
	C		50	Y	0.1
	C		54	A	0.1
	C		58	C	0.1
C	62	E	0.1		

**Ballard PowerSystems 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>
UBB	P	July 2003	30	J N	0.1
	C		50		0.1
	C		70		0.1
UBB	P	December 2003	40	H L P	0.1
	C		60		0.1
	C		80		0.1

**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>
UQE	P	July 2003	12	I C D	0.1
	C		15		0.1
	C		20		0.1
UQF	P	January 2004	15	C D E	0.1
	C		20		0.1
	C		25		0.1

**Celestica 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>
UHY	P	June 2003	50	J L P	0.1
	C		60		0.1
	C		80		0.1
UHY	P	December 2003	60	L P B	0.1
	C		80		0.1
	C		110		0.1

**Nortel Networks Corporation (Canadian)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
UNW	P	June 2003	10	B	0.1
	C		13	J	0.1
	C		17	O	0.1
UNW	P	December 2003	13	J	0.1
	C		20	D	0.1
	C		30	F	0.1

**Toronto-Dominion Bank (Canadian)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
UDV	P	July 2003	35	G	0.1
	C		40	H	0.1
	C		45	I	0.1
UDV	P	December 2003	40	H	0.1
	C		45	I	0.1
	C		50	J	0.1

**iUnits S&P/TSE 60 Index Participation Fund (Canadian)**

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
UXI	P	June 2003	30	F	0.1
	P		35	G	0.1
	C/P		40	H	0.1
	C/P		45	I	0.1
	C/P		50	J	0.1
	C		55	K	0.1
	C		60	L	0.1
	C		65	M	0.1

## iUnits S&P/TSE 60 Index Participation Fund (Canadian)

CDCC Symbol	C/P	Expiration Month	Strike Price (CAN)	Strike Price Code	Unit of trade
UXI	P	December 2003	30	F	0.1
	P		35	G	0.1
	C/P		40	H	0.1
	C/P		45	I	0.1
	C/P		50	J	0.1
	C		55	K	0.1
	C		60	L	0.1
	C		65	M	0.1

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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