

# NOTICE TO MEMBERS



CANADIAN DERIVATIVES  
CLEARING CORPORATION

CORPORATION CANADIENNE DE  
COMPENSATION DE PRODUITS DÉRIVÉS

NOTICE TO MEMBERS

No. 2002-060

June 12, 2002

## Settlement Dates Due to June 24, 2002 Holiday

Members are reminded that due to the Quebec holiday on Monday, June 24, 2002, CDCC Settlement dates for Exercises and Assignments have been modified as follows:

### Settlement of Options Exercises

Section B-403 (2) of the CDCC Rules states, in part, that:

“Where any Underlying Interest has differing trading settlement dates in various cities, the Corporation will establish a single Exercise Settlement Date for all exercises regardless of the city in which Options settlement takes place. **In order to establish a single Exercise Settlement Date, the Corporation will not consider any regional, provincial or federal holiday as an Exercise Settlement Date.** The corporation will not include such date in its calculation of the number of days to settle Exercised Positions or Assigned Positions, even though this date could be a trading day in one or more of the provinces.”

#### Exercise Dates

#### Settlement Dates Montreal and Toronto

June 18, 2002  
June 19, 2002  
June 20, 2002  
June 21, 2002  
June 24, 2002  
June 25, 2002

June 21, 2002  
June 25, 2000  
June 26, 2000  
June 27, 2000  
June 27, 2000  
June 28, 2000

**Settlement of Daily Options Premium and Futures Gains and Losses will remain the same.**

Any questions regarding the above should be directed to you local CDCC office.

Roger Warner  
Director, Operations

