



## NOTICE TO MEMBERS

No. 2007 - 026

March 29, 2007

### **REVERTING TO ORIGINAL OPTION SYMBOL – OPTIONS ON iSHARES CDN S&P/TSX CAPPED ENERGY INDEX FUND – XEX**

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform all option participants of a symbol change for the following option class:

#### **iShares CDN S&P/TSX Capped Energy Index Fund – XEX**

This change will be effective at the opening of trading on Monday, April 2, 2007. The adjusted series will be as follows:

<b>iShares CDN S&amp;P/TSX Capped Energy Index Fund</b>							
Month	Month Codes for Calls	Month Codes for Puts	Strike Prices	Old Class Symbol	New Class Symbol	Old Strike Price Codes	New Strike Price Codes
April	D	P	\$75.00	XEX	XEG	O	O
May	E	Q	\$76.00	XEX	XEG	D	D
June	F	R	\$77.00	XEX	XEG	E	E
Sept	I	U	\$78.00	XEX	XEG	F	F
Dec	L	X	\$79.00	XEX	XEG	G	G
			\$80.00	XEX	XEG	P	P
			\$81.00	XEX	XEG	H	H
			\$82.00	XEX	XEG	I	I
			\$83.00	XEX	XEG	J	J
			\$84.00	XEX	XEG	K	K
			\$85.00	XEX	XEG	Q	Q
			\$86.00	XEX	XEG	L	L
			\$87.00	XEX	XEG	T	T



### **Details - Bourse**

It is important to note that on the effective date mentioned above, all open orders on this options class **will not be automatically modified** to reflect the changes and will therefore have to **be re-entered** into the Montréal automated System (SAM) by the approved participants.

### **Details - CDCC**

CDCC will not adjust any outstanding escrow receipts. Members who want to maintain margin relief for their entire positions will be required to deposit additional escrow receipts.

For further information, please contact Louise Leclair, Trading Systems Analyst, Market Operations, Bourse de Montréal Inc. at (514) 871-3526. CDCC Clearing Members may contact CDCC Operations Department.

Michel Favreau  
Senior Vice President and Chief Clearing Officer