



NOTICE TO MEMBERS

No. 2007 – 056

May 23, 2007

NEW LONG TERM EQUITY OPTION CLASSES EXPIRING IN JANUARY 2010

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on Monday, May 28 2007, the following new Long Term Equity option classes will be listed:

Barrick Gold Corporation (WBA) – January 2010
 Alcan Inc. (WLA) - January 2010
 Bombardier Inc. Class B (WBB) – January 2010
 Bank of Montréal (WBM) – January 2010
 Bank of Nova Scotia, The (WBQ) – January 2010
 Cameco Corporation (WOC) – January 2010
 Canadian Imperial Bank of Commerce (WCO) – January 2010
 EnCana Corporation (WEC) – January 2010
 Goldcorp Inc. (WGA) – January 2010
 Husky Energy Inc. (WHS) – January 2010
 Manulife Financial Corp. (WCF) – January 2010
 National Bank of Canada (WNA) – January 2010
 Royal Bank of Canada (WYR) – January 2010
 The Toronto-Dominion Bank (WTD) – January 2010
 TransCanada Corporation (WTP) – January 2010

The associated symbols and strike prices for these options are listed as follows:

| <i>Barrick Gold Corporation</i> WBA 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$28.00 | B |
| | | | \$30.00 | F |
| | | | \$32.00 | J |
| | | | \$34.00 | M |
| | | | \$36.00 | O |

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| <i>Alcan Inc.</i> WLA 2010 | | | | |
|--------------------------------------|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$84.00 | K |
| | | | \$86.00 | L |
| | | | \$88.00 | V |
| | | | \$90.00 | R |
| | | | \$92.00 | M |

| <i>Bombardier Inc. CL B</i> WBB 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$2.00 | E |
| | | | \$3.00 | W |
| | | | \$4.00 | Z |
| | | | \$5.00 | A |
| | | | \$6.00 | L |

| <i>Bank of Montreal</i> WBM 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$64.00 | H |
| | | | \$66.00 | Y |
| | | | \$68.00 | U |
| | | | \$70.00 | N |
| | | | \$72.00 | A |

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| <i>Bank of Nova Scotia</i> WBQ 2010 | | | | |
|---|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$50.00 | I |
| | | | \$52.00 | T |
| | | | \$54.00 | X |
| | | | \$56.00 | Z |
| | | | \$58.00 | C |

| <i>Cameco Corporation</i> WOC 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$52.00 | T |
| | | | \$54.00 | X |
| | | | \$56.00 | Z |
| | | | \$58.00 | V |
| | | | \$60.00 | L |

| <i>Canadian Imperial Bank of Commerce</i> WCO 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$90.00 | R |
| | | | \$95.00 | S |
| | | | \$100.00 | T |
| | | | \$110.00 | W |
| | | | \$120.00 | X |

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| <i>EnCana Corporation</i> WEC 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$64.00 | S |
| | | | \$66.00 | K |
| | | | \$68.00 | U |
| | | | \$70.00 | N |
| | | | \$72.00 | O |

| <i>Goldcorp Inc.</i> WGA 2010 | | | | |
|---|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$22.00 | N |
| | | | \$24.00 | R |
| | | | \$26.00 | T |
| | | | \$28.00 | B |
| | | | \$30.00 | F |

| <i>Husky Energy Inc.</i> WHS 2010 | | | | |
|---|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$86.00 | L |
| | | | \$88.00 | W |
| | | | \$90.00 | R |
| | | | \$92.00 | M |
| | | | \$94.00 | O |

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| <i>Manulife Financial Corp.</i> WCF 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$36.00 | O |
| | | | \$38.00 | S |
| | | | \$40.00 | H |
| | | | \$42.00 | Y |
| | | | \$44.00 | C |

| <i>National Bank of Canada</i> WNA 2010 | | | | |
|---|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$60.00 | L |
| | | | \$62.00 | F |
| | | | \$64.00 | V |
| | | | \$66.00 | Q |
| | | | \$68.00 | M |

| <i>Royal Bank of Canada</i> WYR 2010 | | | | |
|--|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$56.00 | D |
| | | | \$58.00 | B |
| | | | \$60.00 | L |
| | | | \$62.00 | A |
| | | | \$64.00 | R |

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| <i>The Toronto-Dominion Bank</i> WTD 2010 | | | | |
|---|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$66.00 | M |
| | | | \$68.00 | U |
| | | | \$70.00 | N |
| | | | \$72.00 | A |
| | | | \$74.00 | C |

| <i>TransCanada Corporation</i> WTP 2010 | | | | |
|---|-------|------|--------------|--------------------|
| Months | Calls | Puts | Strike Price | Strike Price Codes |
| January | A | M | \$36.00 | O |
| | | | \$38.00 | S |
| | | | \$40.00 | H |
| | | | \$42.00 | Y |
| | | | \$44.00 | A |

Strike prices are subject to change depending on the underlying value closing prices on Friday, May 25, 2007.

Listed below are the margin intervals, CUSIP numbers and the position limits for the new Long Term Equity Option classes:



| NEW SYMBOL | MARGIN INTERVAL | CUSIP | POSITION LIMIT |
|-------------------|------------------------|-------------------|-----------------------|
| WBA | 7.46% | *067901108 | 75,000 |
| WLA | 8.86% | *013716105 | 75,000 |
| WBB | 10.56% | *097751200 | 75,000 |
| WBM | 3.35% | *063671101 | 75,000 |
| WBQ | 3.65% | *064149107 | 75,000 |
| WOC | 10.37% | *13321L108 | 75,000 |
| WCO | 3.68% | *136069101 | 75,000 |
| WEC | 7.52% | *292505104 | 75,000 |
| WGA | 11.25% | *380956409 | 75,000 |
| WHS | 6.61% | *448055103 | 60,000 |
| WCF | 4.31% | *56501R106 | 75,000 |
| WNA | 3.80% | *633067103 | 31,500 |
| WYR | 3.90% | *780087102 | 75,000 |
| WTD | 3.69% | *891160509 | 75,000 |
| WTP | 4.41% | *89353D107 | 75,000 |

* This is for informational purposes only. Although every effort has been made to ensure the accuracy of the information, we cannot be responsible for any errors or omissions.

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 the CDCC Operations Department.

Michel Favreau
Senior Vice President and Chief Clearing Officer

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