



## NOTICE TO MEMBERS

No. 2009 - 072

June 25, 2009

### NEW LONG TERM EQUITY OPTION CLASSES EXPIRING IN JANUARY AND MARCH 2012

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on Monday, June 29, 2009, the following new Long Term Equity option classes will be listed:

**BCE Inc. – LBC**  
**Canadian Natural Resources Limited – LNQ**  
**Kinross Gold Corporation – LKK**  
**TELUS Corporation – LTU**  
**Teck Resources Limited – LCK**  
**iShares CDN Energy Sector Index Fund - LGE**  
**iShares CDN Gold Sector Index Fund - LXG**  
**iShares CDN LargeCap 60 Index Fund - LIU**

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

| <b>BCE Inc.<br/>LBC 2012</b> |       |      |              |                    |
|------------------------------|-------|------|--------------|--------------------|
| Months                       | Calls | Puts | Strike Price | Strike Price Codes |
| January                      | A     | M    | \$20.00      | D                  |
|                              |       |      | \$22.00      | N                  |
|                              |       |      | \$24.00      | R                  |
|                              |       |      | \$26.00      | T                  |
|                              |       |      | \$28.00      | B                  |

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| Canadian Derivatives Clearing Corporation |                       |
|---|-----------------------|
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| Toronto, Ontario                          | Montréal, Québec      |
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| <b>Canadian Natural Resources Limited<br/>LNQ 2012</b> |       |      |              |                    |
|--|-------|------|--------------|--------------------|
| Months   | Calls | Puts | Strike Price | Strike Price Codes |
| January  | A     | M    | \$52.00      | T                  |
|  |       |      | \$54.00      | X                  |
|  |       |      | \$56.00      | V                  |
|  |       |      | \$58.00      | S                  |
|  |       |      | \$60.00      | L                  |

| <b>Kinross Gold Corporation<br/>LKK 2012</b> |       |      |              |                    |
|--|-------|------|--------------|--------------------|
| Months                                       | Calls | Puts | Strike Price | Strike Price Codes |
| January                                      | A     | M    | \$16.00      | M                  |
|  |       |      | \$18.00      | Q                  |
|  |       |      | \$20.00      | D                  |
|  |       |      | \$22.00      | N                  |
|  |       |      | \$24.00      | W                  |

| <b>TELUS Corporation<br/>LTU 2012</b> |       |      |              |                    |
|---------------------------------------|-------|------|--------------|--------------------|
| Months                                | Calls | Puts | Strike Price | Strike Price Codes |
| January                               | A     | M    | \$26.00      | G                  |
|                                       |       |      | \$28.00      | B                  |
|                                       |       |      | \$30.00      | A                  |
|                                       |       |      | \$32.00      | I                  |
|                                       |       |      | \$34.00      | M                  |



| <b>Teck Resources Limited<br/>LCK 2012</b> |       |      |              |                    |
|--|-------|------|--------------|--------------------|
| Months                                     | Calls | Puts | Strike Price | Strike Price Codes |
| January                                    | A     | M    | \$14.00      | K                  |
|  |       |      | \$16.00      | A                  |
|  |       |      | \$18.00      | Q                  |
|  |       |      | \$20.00      | V                  |
|  |       |      | \$22.00      | Y                  |

| <b>iShares CDN Energy Sector Index Fund<br/>LGE 2012</b> |       |      |              |                    |
|--|-------|------|--------------|--------------------|
| Months   | Calls | Puts | Strike Price | Strike Price Codes |
| March  | C     | O    | \$12.00      | X                  |
|  |       |      | \$14.00      | E                  |
|  |       |      | \$16.00      | Z                  |
|  |       |      | \$18.00      | Q                  |
|  |       |      | \$20.00      | M                  |

| <b>iShares CDN Gold Sector Index Fund<br/>LXG 2012</b> |       |      |              |                    |
|--|-------|------|--------------|--------------------|
| Months   | Calls | Puts | Strike Price | Strike Price Codes |
| March  | C     | O    | \$14.00      | K                  |
|  |       |      | \$16.00      | M                  |
|  |       |      | \$18.00      | Q                  |
|  |       |      | \$20.00      | T                  |
|  |       |      | \$22.00      | N                  |

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| iShares CDN LargeCap 60 Index Fund<br>LIU 2012 |       |      |              |                    |
|--|-------|------|--------------|--------------------|
| Months   | Calls | Puts | Strike Price | Strike Price Codes |
| March  | C     | O    | \$12.00      | I                  |
|  |       |      | \$14.00      | K                  |
|  |       |      | \$16.00      | M                  |
|  |       |      | \$18.00      | Q                  |
|  |       |      | \$20.00      | D                  |

Strike prices are subject to change depending on the underlying value closing prices on Friday, June 26, 2009.

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

| UNDERLYING SYMBOL | NEW SYMBOL | MARGIN INTERVALS | ISIN          | POSITION LIMITS |
|-------------------|------------|------------------|---------------|-----------------|
| BCE               | LBC        | 14.14%           | *CA05534B7604 | 75,000          |
| CNQ               | LNQ        | 22.59%           | *CA1363851017 | 75,000          |
| K                 | LKK        | 25.31%           | *CA4969024047 | 75,000          |
| T                 | LTU        | 10.91%           | *CA87971M1032 | 75,000          |
| TCK.B             | LCK        | 32.97%           | *CA8787422044 | 75,000          |
| XEG               | LGE        | 16.45%           | *CA46577W1059 | 75,000          |
| XGD               | LXG        | 20.03%           | *CA46577Y1016 | 75,000          |
| XIU               | LIU        | 11.06%           | *CA46578B1004 | 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 Operations Department of CDCC.

Alain Miquelon  
Interim Executive Vice-President and Chief Clearing Officer