



## NOTICE TO MEMBERS

No. 2008 - 080

July 25, 2008

### CONTRACT ADJUSTMENT

#### iShares CDN S&P/TSX Capped Energy Index Fund (XEG) - Unit Split

**THE FOLLOWING INFORMATION IS PREPARED FOR THE CONVENIENCE OF CANADIAN DERIVATIVES CLEARING CORPORATION ("CDCC") MEMBERS AND BOURSE DE MONTRÉAL INC. (THE "BOURSE") APPROVED PARTICIPANTS. THIS DOCUMENT IS AN UNOFFICIAL SUMMARY OF CERTAIN TERMS OF THE AFOREMENTIONED ADJUSTMENT. CDCC AND THE BOURSE ACCEPT NO RESPONSIBILITY FOR THE ACCURACY OR COMPLETENESS OF THE SUMMARY. CDCC MEMBERS AND BOURSE APPROVED PARTICIPANTS MUST ENSURE THEY HAVE REVIEWED THE DOCUMENTATION PUBLISHED BY THE ISSUERS INVOLVED IN THIS CORPORATE ACTION.**

The Bourse and CDCC wish to inform you that on July 16, 2008, Barclays Global Investors Canada Limited (Barclays Canada) announced a unit split, on a four-for-one basis, for the iShares CDN S&P/TSX Capped Energy Index Fund (XEG). Unitholders of record of the XEG fund on August 8, 2008 will automatically participate in the unit split. The XEG fund will begin trading at the split-adjusted price on August 6, 2008 on the Toronto Stock Exchange. The split will become effective on August 8, 2008, following which additional units will be distributed to unitholders' accounts.

#### Unit Split - Adjustment Details:

- **EX-DATE:** **August 6, 2008**
- **RECORD DATE:** **August 8, 2008**

#### CDCC - Adjustment Details:

Pursuant to the Terms of Adjustment provided in Section A-902 of the Rules of CDCC, all options on the XEG fund will be adjusted as follows:

- **EFFECTIVE DATE:** **August 6, 2008**
- **OPTION SYMBOLS:** **XEE/XEG/XEX, WGE and VGE will respectively become XEE/XGE, WGG and VGE**

---

<b>Canadian Derivatives Clearing Corporation</b>	
65 Queen Street West	800 Victoria Square
Suite 700	3 <sup>rd</sup> Floor
Toronto, Ontario	Montréal, Québec
M5H 2M5	H4Z 1A9
Tel. : 416-367-2463	Tel. : 514-871-3545
Fax : 416-367-2473	Fax : 514-871-3530

[www.cdcc.ca](http://www.cdcc.ca)



- **NUMBER OF CONTRACTS:**      **Quadrupled**
- **NEW DELIVERABLE PER CONTRACT:**      **100 XEG units**
- **STRIKE PRICES:**      **An adjustment will be made for all existing series**
- **MULTIPLIER:**      **100**
- **POSITION AND EXERCISE LIMITS:**      **Effective on August 6, 2008, Position and Exercise Limits will remain unchanged at 31,500 contracts**
- **CUSIP :**      **46577W105**

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

**The Bourse - Adjustment Details:**

It is important to note that on the above-mentioned effective date, open orders on these options classes **will not be automatically modified** to reflect the stock split and will therefore have to **be re entered again** by the approved participants into the Montreal Automated System (SAM).

At the opening of business on Wednesday, August 6, 2008, the Bourse will adjust the strike prices for the XEG series as indicated below:

<b>iShares CDN S&amp;P/TSX Capped Energy Index Fund</b>				
<b>Symbol</b>	<b>Actual Strike Prices</b>	<b>New Strike Prices</b>	<b>Strike Price Codes</b>	<b>Adjusted Symbol</b>
XEE	\$68.00	\$17.00	O	<b>XEE</b>
XEE	\$70.00	\$17.50	W	<b>XEE</b>
XEE	\$72.00	\$18.00	Q	<b>XEE</b>
XEE	\$74.00	\$18.50	X	<b>XEE</b>
XEG	\$75.00	\$18.75	M	<b>XEE</b>
XEG	\$76.00	\$19.00	S	<b>XEE</b>
XEG	\$77.00	\$19.25	E	<b>XEE</b>
XEG	\$78.00	\$19.50	Y	<b>XEE</b>
XEG	\$79.00	\$19.75	F	<b>XEE</b>
XEG	\$80.00	\$20.00	D	<b>XEE</b>
XEG	\$81.00	\$20.25	G	<b>XEE</b>
XEG	\$82.00	\$20.50	Z	<b>XEE</b>



iShares CDN S&P/TSX Capped Energy Index Fund				
Symbol	Actual Strike Prices	New Strike Prices	Strike Price Codes	Adjusted Symbol
XEG	\$83.00	\$20.75	H	XEE
XEG	\$84.00	\$21.00	L	XEE
XEG	\$85.00	\$21.25	I	XEE
XEG	\$86.00	\$21.50	V	XEE
XEG	\$87.00	\$21.75	J	XEE
XEG	\$88.00	\$22.00	B	XEE
XEG	\$89.00	\$22.25	K	XEE
XEG	\$90.00	\$22.50	X	XGE
XEG	\$91.00	\$22.75	D	XGE
XEG	\$92.00	\$23.00	P	XGE
XEG	\$93.00	\$23.25	H	XGE
XEG	\$94.00	\$23.50	G	XGE
XEG	\$95.00	\$23.75	I	XGE
XEG	\$96.00	\$24.00	R	XGE
XEG	\$97.00	\$24.25	K	XGE
XEG	\$98.00	\$24.50	Z	XGE
XEG	\$99.00	\$24.75	M	XGE
XEG	\$100.00	\$25.00	E	XGE
XEX	\$102.00	\$25.50	U	XGE
XEX	\$104.00	\$26.00	T	XGE
XEX	\$106.00	\$26.50	S	XGE
XEX	\$108.00	\$27.00	A	XGE
XEX	\$110.00	\$27.50	Y	XGE
XEX	\$112.00	\$28.00	B	XGE
XEX	\$114.00	\$28.50	L	XGE
XEX	\$116.00	\$29.00	C	XGE
XEX	\$118.00	\$29.50	N	XGE
XEX	\$120.00	\$30.00	F	XGE
XEX	\$122.00	\$30.50	O	XGE
XEX	\$124.00	\$31.00	Q	XGE

---

**Canadian Derivatives Clearing Corporation**

65 Queen Street West  
Suite 700  
Toronto, Ontario  
M5H 2M5  
Tel. : 416-367-2463  
Fax : 416-367-2473

800 Victoria Square  
3<sup>rd</sup> Floor  
Montréal, Québec  
H4Z 1A9  
Tel. : 514-871-3545  
Fax: : 514-871-3530

[www.cdcc.ca](http://www.cdcc.ca)



<b>iShares CDN S&amp;P/TSX Capped Energy Index Fund Long Term Options 2010</b>				
<b>Symbol</b>	<b>Actual Strike Prices</b>	<b>New Strike Prices</b>	<b>Strike Price Codes</b>	<b>Adjusted Symbol</b>
WGE	\$72.00	\$18.00	Q	WGG
WGE	\$74.00	\$18.50	T	WGG
WGE	\$76.00	\$19.00	S	WGG
WGE	\$78.00	\$19.50	W	WGG
WGE	\$80.00	\$20.00	D	WGG
WGE	\$82.00	\$20.50	X	WGG
WGE	\$84.00	\$21.00	L	WGG
WGE	\$86.00	\$21.50	X	WGG
WGE	\$88.00	\$22.00	N	WGG
WGE	\$90.00	\$22.50	V	WGG
WGE	\$92.00	\$23.00	P	WGG
WGE	\$94.00	\$23.50	U	WGG
WGE	\$96.00	\$24.00	R	WGG
WGE	\$98.00	\$24.50	H	WGG
WGE	\$100.00	\$25.00	I	WGG
WGE	\$104.00	\$26.00	G	WGG
WGE	\$108.00	\$27.00	A	WGG
WGE	\$112.00	\$28.00	M	WGG
WGE	\$116.00	\$29.00	C	WGG
WGE	\$120.00	\$30.00	F	WGG
WGE	\$124.00	\$31.00	Y	WGG

---

**Canadian Derivatives Clearing Corporation**

65 Queen Street West  
Suite 700  
Toronto, Ontario  
M5H 2M5  
Tel. : 416-367-2463  
Fax :: 416-367-2473

800 Victoria Square  
3<sup>rd</sup> Floor  
Montréal, Québec  
H4Z 1A9  
Tel. : 514-871-3545  
Fax: : 514-871-3530

[www.cdcc.ca](http://www.cdcc.ca)



iShares CDN S&P/TSX Capped Energy Index Fund Long Term Options 2011				
Symbol	Actual Strike Prices	New Strike Prices	Strike Price Codes	Adjusted Symbol
VGE	\$80.00	\$20.00	D	VGE
VGE	\$82.00	\$20.50	X	VGE
VGE	\$84.00	\$21.00	L	VGE
VGE	\$86.00	\$21.50	X	VGE
VGE	\$88.00	\$22.00	N	VGE
VGE	\$90.00	\$22.50	V	VGE
VGE	\$92.00	\$23.00	P	VGE
VGE	\$94.00	\$23.50	U	VGE
VGE	\$96.00	\$24.00	R	VGE

Strike prices may vary depending on the closing price of the underlying interest on Tuesday, August 5, 2008.

**PLEASE ENSURE THAT ALL CLIENTS WHO HAVE EITHER LONG OR SHORT POSITIONS IN THESE CLASSES ARE ADVISED OF THIS NOTICE.**

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.

Michel Favreau  
Executive Vice President and Chief Clearing Officer