



## NOTICE TO MEMBERS

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### CLARIFICATION - SPAN PARAMETER FILE

Due to recent inquiries, Canadian Derivatives Clearing Corporation (CDCC) is taking this opportunity to clarify some of the information displayed in the SPAN parameter file. For option contracts, the SPAN file indicates the expiry date; not the contract month and year. For example, the OGB contract of January 2010 (201001) will be displayed as OGB December 2009 (200912) by virtue of its trading calendar.

For more information on the trading calendar of a contract, please visit the Bourse de Montréal Inc. website.

[http://www.m-x.ca/nego\\_ca\\_en.php?changeLang=yes&type=1&catId=1&](http://www.m-x.ca/nego_ca_en.php?changeLang=yes&type=1&catId=1&)

Clearing Members requiring additional information may contact the CDCC Risk Management Department.

Glenn Goucher  
Senior Vice-President and Chief Clearing Officer