

NOTICE TO MEMBERS

<u>No. 2010 – 044</u> May 19, 2010

OPTIONS ON THREE-MONTH CANADIAN BANKERS' ACCEPTANCE FUTURES

ADDITIONAL SERIES WITH DIVERSE CONTRACT SPECIFICATIONS MID-CURVE

Canadian Derivatives Clearing Corporation (CDCC) hereby informs you that at the opening of trading on **Friday, May 21, 2010**, the following additional option series on the Three-Month Canadian Bankers' Acceptance Futures will be listed on the Bourse de Montréal Inc. (Bourse).

Subject to compliance with the conditions set forth in the self-certification process as established in the Derivatives Act (R.S.Q., chapter I-14.01).

The associated symbols for these options are listed as follows:

| Option Series | Symbols |
|----------------------------|------------------|
| Standard OBX options | OBX (remains the |
| | same) |
| Serial Mid-Curve Options | OBW |
| 1-Year Quarterly Mid-Curve | OBY |
| Options | |
| 2-Year Quarterly Mid-Curve | OBZ |
| Options | |

Specifications of standard OBX options, including the mid-curve options are available on the Bourse website at <u>www.m-x.ca</u>.

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.

Glenn Goucher Senior Vice-President and Chief Clearing Officer