

TO: Approved Participants
Registered Options Principals
Options Traders
Futures Contracts Principals
Futures Traders
Restricted Trading Permit Holders

September 6, 2002

# SPONSORED OPTIONS NEW OPTION CLASSES

Bourse de Montréal Inc. and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Monday, September 9, 2002**, it will list the following **Société Générale Sponsored Option classes:** 

#### Bourse de Montréal Inc. – details :

**New Classes:** 

#### Barrick Gold (ABX CN)

SYMBOL	C/P	<b>Expiration Month</b>	Strike Price	Strike Price	Unit of trade
			(CAD)	Code	
QRA	C	September 2003	20.00	D	0.1
QRA	C	September 2003	24.00	R	0.1
QRA	P	September 2003	24.00	R	0.1

# iUnits S&P/TSX 60 Index Participation Fund TM

SYMBOL	C/P	<b>Expiration Month</b>	Strike Price	Strike Price	Unit of trade
			(CAD)	Code	
QXX	C	September 2003	35.00	G	0.1
QXX	P	September 2003	35.00	G	0.1
QXX	C	September 2003	37.00	P	0.1
QXX	P	September 2003	37.00	P	0.1
QXX	C	September 2003	40.00	H	0.1
QXX	P	September 2003	40.00	Н	0.1

**Circular no: 117-2002** 

Tour de la Bourse

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Website: www.m-x.ca

For more details on the new Société Générale Sponsored option classes, see the attached detailed Term Sheets.

#### CDCC – details

Listed below are the margin intervals for the new Société Générale Sponsored option classes:

NEW SYMBOL	MARGIN INTERVAL
QRA	15.58
QXX	7.92

Since Sponsored Options are European style options they can be exercised only on the expiration date.

For further information, please contact Léon Bitton, Vice-President, Research and Development, Bourse de Montréal Inc. – at (514) 871-3583 or your local CDCC office.

Joëlle Saint-Arnault Vice-President, Legal Affairs and Secretary

# Barrick Gold (ABX CN)

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

Underlying Instrument and Market Barrick Gold Corp (ABX) - Toronto

Sponsored Option Type Call

Exercise Price CAD \$24.00

**Conversion Ratio (contract size)**  $1/10^{\text{th}}$  of the value of 1 share of the underlying

First Trading Day September 9, 2002

Symbol QRAIR

External Code QRAI03C24.00
ISIN Code BDM00A400188

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

Exercise Settlement Amount The settlement amount for one sponsored call option is equal to the difference

between the closing value of the underlying on the last trading day and the

exercise price, multiplied by the conversion ratio.

Last Trading Day and Time 4:00 p.m. September 19, 2003

Designated reference for the

closing CAD\$ rate Not applicable

Listed on Bourse de Montréal Inc.

Trading Hours 9:30 a.m. to 4:00 p.m.

**Reporting and Position Limits** Information on reporting and position limits can be obtained from the Bourse as

#### Barrick Gold (ABX CN)

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

Underlying Instrument and Market Barrick Gold Corp (ABX) - Toronto

**Sponsored Option Type** Put

Exercise Price CAD \$24.00

**Conversion Ratio (contract size)**  $1/10^{th}$  of the value of 1 share of the underlying

First Trading Day September 9, 2002

Symbol QRAUR

External Code QRAU03P24.00 ISIN Code BDM00A500185

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier 1

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

Exercise Settlement Amount The settlement amount for one sponsored put option is equal to the difference

between the exercise price and the closing value of the underlying on the last

trading day, multiplied by the conversion ratio.

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# Barrick Gold (ABX CN)

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

Underlying Instrument and Market Barrick Gold Corp (ABX) - Toronto

Sponsored Option Type Call

Exercise Price CAD \$20.00

**Conversion Ratio (contract size)**  $1/10^{\text{th}}$  of the value of 1 share of the underlying

First Trading Day September 9, 2002

Symbol QRAID

External Code QRAI03C20.00
ISIN Code BDM00A300180

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

Exercise Settlement Amount The settlement amount for one sponsored call option is equal to the difference

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# iUnits S&P/TSX 60 Index Participation Fund™

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

**Underlying Instrument and Market** iUnits S&P/TSX 60 Index Participation Fund™ (TSX: XIU)

Sponsored Option Type Call

Exercise Price CAD \$37.00

**Conversion Ratio** (contract size) 1/10<sup>th</sup> of the value of 1 unit of the underlying

First Trading Day September 9, 2002

Symbol QXXIP

External Code QXXI03C37.00
ISIN Code BDM00AD00147

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

Exercise Settlement Amount The settlement amount for one sponsored call option is equal to the difference

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exercise price, multiplied by the conversion ratio.

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# iUnits S&P/TSX 60 Index Participation Fund<sup>TM</sup>

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

Underlying Instrument and Market iUnits S&P/TSX 60 Index Participation Fund<sup>™</sup> (TSX: XIU)

**Sponsored Option Type** Put

Exercise Price CAD \$37.00

**Conversion Ratio (contract size)** 1/10<sup>th</sup> of the value of 1 unit of the underlying

First Trading Day September 9, 2002

Symbol QXXUP

External Code QXXU03P37.00
ISIN Code BDM00AG00140

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier 1

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

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trading day, multiplied by the conversion.

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# iUnits S&P/TSX 60 Index Participation Fund™

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

**Underlying Instrument and Market** iUnits S&P/TSX 60 Index Participation Fund™ (TSX: XIU)

Sponsored Option Type Call

Exercise Price CAD \$40.00

**Conversion Ratio (contract size)** 1/10<sup>th</sup> of the value of 1 unit of the underlying

First Trading Day September 9, 2002

Symbol QXXIH

External Code QXXI03C40.00
ISIN Code BDM00AE00145

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier 1

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

Exercise Settlement Amount The settlement amount for one sponsored call option is equal to the difference

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# iUnits S&P/TSX 60 Index Participation Fund<sup>TM</sup>

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

Underlying Instrument and Market iUnits S&P/TSX 60 Index Participation Fund<sup>™</sup> (TSX: XIU)

**Sponsored Option Type** Put

Exercise Price CAD \$40.00

**Conversion Ratio (contract size)** 1/10<sup>th</sup> of the value of 1 unit of the underlying

First Trading Day September 9, 2002

Symbol QXXUH

External Code QXXU03P40.00
ISIN Code BDM00AH00148

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier 1

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

Exercise Settlement Amount The settlement amount for one sponsored put option is equal to the difference

between the exercise price and the closing value of the underlying on the last

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# iUnits S&P/TSX 60 Index Participation Fund™

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

Underlying Instrument and Market iUnits S&P/TSX 60 Index Participation Fund<sup>™</sup> (TSX: XIU)

Sponsored Option Type Call

Exercise Price CAD \$35.00

**Conversion Ratio (contract size)** 1/10<sup>th</sup> of the value of 1 unit of the underlying

First Trading Day September 9, 2002

Symbol QXXIG

External Code QXXI03C35.00
ISIN Code BDM00AC00149

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier 1

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

Exercise Settlement Amount The settlement amount for one sponsored call option is equal to the difference

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# iUnits S&P/TSX 60 Index Participation Fund™

**Issuer and Clearing Corporation** Canadian Derivatives Clearing Corporation

**Sponsor** Société Générale

Underlying Instrument and Market iUnits S&P/TSX 60 Index Participation Fund™ (TSX: XIU)

**Sponsored Option Type** Put

Exercise Price CAD \$35.00

**Conversion Ratio (contract size)** 1/10<sup>th</sup> of the value of 1 unit of the underlying

First Trading Day September 9, 2002

Symbol QXXUG

**External Code** QXXU03P35.00 **ISIN Code** BDM00AF00142

Settlement T+1

**Trading and Exercise Settlement** 

Currency Canadian Currency (CAD\$)

Premium Multiplier 1

Exercise Style European.

**Exercise Settlement** Cash settlement on the day following the exercise date.

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