



NOTICE TO MEMBERS

No. 2018 – 011

January 19, 2018

RE-INTRODUCTION OF AN ETF OPTION CLASS BetaPro S&P 500 VIX Short-Term Futures 2x Daily Bull ETF (HVU)

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Tuesday January 23, 2018**, the following new series on the above-mentioned option class will be re-listed:

New Class			
Company name	Symbol	Months	Strike Prices
BetaPro S&P 500 VIX Short-Term Futures 2x Daily Bull ETF	HVU	February	\$13.00
		March	\$14.00
		April	\$15.00
		May	\$16.00
		June	\$17.00

Strike prices are subject to change depending on the underlying value closing price on Monday January 22, 2018.

Listed below is the margin interval, ISIN number and the position limit for the new option class:

UNDERLYING SYMBOL	OPTION SYMBOL	MARGIN INTERVAL	ISIN	POSITION LIMIT
HVU	HVU	46.22%	*CA08660L2066	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 Market Operations Department at 514 871-7877. Clearing Members may contact the CDCC's Corporate Operations department.

Glenn Goucher
President and Chief Clearing Officer