

NOTICE TO MEMBERS

No. 2021 - 037

February 26, 2021

NEW ETF OPTION CLASS

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Wednesday March 3, 2021**, the following new ETF option class will be listed:

Evolve Bitcoin ETF Canadian dollar denominated units - EBIT

Please note that the exercises and assignments will settle on T+2

The associated symbol and strike prices for this ETF option class will be listed as follows:

New Class						
Company name	Symbol	Months	Strike Prices			
Evolve Bitcoin ETF	EBIT	March	22, 23, 23.5, 24, 24.5, 25, 26, 28, 30			
Canadian dollar		April	22, 23, 23.5, 24, 24.5, 25, 26, 28, 30			
denominated units		May	22, 23, 23.5, 24, 24.5, 25, 26, 28, 30			
		June	22, 23, 23.5, 24, 24.5, 25, 26, 28, 30			
		September	20, 22, 23, 24, 26, 28, 30			
		December	20, 22, 23, 24, 26, 28, 30			

Strike prices are subject to change depending on the underlying value closing price on Tuesday March 2, 2021.

Listed below are the margin interval, ISIN number and the position limit for the new ETF options class:

UNDERLYING	OPTION	MARGIN	ISIN	POSITION
SYMBOL	SYMBOL	INTERVAL		LIMIT
EBIT	EBIT	29.97%	*CA09175J1084	25,000

^{*} 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.

Anne Fiddes

Vice President, Integrated Operations CDCC