

NOTICE TO MEMBERS

No. 2022 – 040

March 24, 2022

NEW EQUITY OPTIONS CLASSES

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Tuesday, March 29th 2022**, the following new equity options classes will be listed:

Dorel Industries Inc. – DII
Frontera Energy Corporation - FEC
Karora Resources Inc. - KRR
Trisura Group Ltd. – TSU
Tamarack Valley Energy Ltd. – TVE

The associated symbol and strike prices for these options will be listed as follows:

New Classes			
Company name	Symbol	Months	Strike Prices
Dorel Industries Inc. CI B	DII	April	8.75, 9, 9.25, 9.5, 9.75, 10, 10.5, 11, 11.5
		May	8.75, 9, 9.25, 9.5, 9.75, 10, 10.5, 11, 11.5
		June	8.75, 9, 9.25, 9.5, 9.75, 10, 10.5, 11, 11.5
		July	8.75, 9, 9.25, 9.5, 9.75, 10, 10.5, 11, 11.5
		August	8.75, 9, 9.25, 9.5, 9.75, 10, 10.5, 11, 11.5
		September	8.75, 9, 9.25, 9.5, 9.75, 10, 10.5, 11, 11.5
		December	8, 9, 9.5, 10, 11, 12, 14
		March	8, 9, 9.5, 10, 11, 12, 14
Frontera Energy Corporation	FEC	April	11.5, 12, 12.5, 13, 13.5, 14, 14.5, 15, 15.5
		May	11.5, 12, 12.5, 13, 13.5, 14, 14.5, 15, 15.5
		June	11.5, 12, 12.5, 13, 13.5, 14, 14.5, 15, 15.5
		July	11.5, 12, 12.5, 13, 13.5, 14, 14.5, 15, 15.5
		August	11.5, 12, 12.5, 13, 13.5, 14, 14.5, 15, 15.5
		September	11.5, 12, 12.5, 13, 13.5, 14, 14.5, 15, 15.5
		December	10, 11, 12, 13, 14, 15, 16
		March	10, 11, 12, 13, 14, 15, 16
Karora Resources Inc.	KRR	April	5.25, 5.5, 5.75, 6, 6.25, 6.5, 6.75, 7, 7.25
		May	5.25, 5.5, 5.75, 6, 6.25, 6.5, 6.75, 7, 7.25
		June	5.25, 5.5, 5.75, 6, 6.25, 6.5, 6.75, 7, 7.25
		July	5.25, 5.5, 5.75, 6, 6.25, 6.5, 6.75, 7, 7.25
		August	5.25, 5.5, 5.75, 6, 6.25, 6.5, 6.75, 7, 7.25
		September	5.25, 5.5, 5.75, 6, 6.25, 6.5, 6.75, 7, 7.25
		December	4, 5, 5.5, 6, 6.5, 7, 8
		March	4, 5, 5.5, 6, 6.5, 7, 8

New Classes			
Company name	Symbol	Months	Strike Prices
Trisura Group Ltd.	TSU	April	30, 31, 32, 33, 34, 35, 36, 37, 38
		May	30, 31, 32, 33, 34, 35, 36, 37, 38
		June	30, 31, 32, 33, 34, 35, 36, 37, 38
		July	30, 31, 32, 33, 34, 35, 36, 37, 38
		August	30, 31, 32, 33, 34, 35, 36, 37, 38
		September	30, 31, 32, 33, 34, 35, 36, 37, 38
		December	25, 30, 32, 34, 36, 38, 40
		March	25, 30, 32, 34, 36, 38, 40
Tamarack Valley Energy Ltd.	TVE	April	4.25, 4.5, 4.75, 5, 5.25, 5.5, 5.75, 6, 6.25
		May	4.25, 4.5, 4.75, 5, 5.25, 5.5, 5.75, 6, 6.25
		June	4.25, 4.5, 4.75, 5, 5.25, 5.5, 5.75, 6, 6.25
		July	4.25, 4.5, 4.75, 5, 5.25, 5.5, 5.75, 6, 6.25
		August	4.25, 4.5, 4.75, 5, 5.25, 5.5, 5.75, 6, 6.25
		September	4.25, 4.5, 4.75, 5, 5.25, 5.5, 5.75, 6, 6.25
		December	3, 4, 4.5, 5, 5.5, 6, 7
		March	3, 4, 4.5, 5, 5.5, 6, 7

Strike prices are subject to change depending on the underlying value closing price on Monday, March 2022

Listed below are the margin intervals, ISIN numbers and the position limits for the new equity options classes:

UNDERLYING SYMBOLS	OPTION SYMBOLS	MARGIN INTERVALS	ISIN	POSITION LIMITS
DII.B	DII	25.48%	*CA25822C2058	75,000
FEC	FEC	18.57%	*CA35905B1076	50,000
KRR	KRR	28.02%	*CA48575L2066	250,000
TSU	TSU	11.77%	*CA89679A2092	50,000
TVE	TVE	19.07%	*CA87505Y4094	250,000

* 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
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