



NOTICE TO MEMBERS

No. 2017 – 060

May 3, 2017

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 Friday May 5, 2017, the following new equity options classes will be listed:

Altus Group Limited – AIF
Canada Goose Holdings Inc. – GOOS
Horizons Active Preferred Share ETF - HPR
BetaPro S&P 500 VIX Short-Term Futures 2x Daily Bull ETF – HVU
Osisko Mining Inc. - OSK
Vanguard Canadian Aggregate Bond Index ETF - VAB
Vanguard S&P 500 Index ETF - VFV
Vanguard Canadian Short-Term Bond Index ETF - VSB
Vanguard Canadian Short-Term Corporate Bond Index ETF - VSC
Vanguard U.S. Total Market Index ETF - VUN
Canopy Growth Corporation - WEED

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

New Classes			
Company name	Symbol	Months	Strike Prices
Altus Group Limited	AIF	May	\$28.00
		June	\$29.00
		July	\$30.00
		October	\$32.00
			\$34.00
Canada Goose Holdings Inc.	GOOS	May	\$21.00
		June	\$22.00
		July	\$23.00
		October	\$24.00
			\$25.00

Canadian Derivatives Clearing Corporation

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New Classes			
Company name	Symbol	Months	Strike Prices
Horizons Active Preferred Share ETF	HPR	May June July September December	\$7.00 \$8.00 \$9.00 \$10.00 \$11.00
BetaPro S&P 500 VIX Short-Term Futures 2x Daily Bull ETF	HVU	May June July September December	\$4.00 \$5.00 \$6.00 \$7.00 \$8.00
Osisko Mining Inc.	OSK	May June July October	\$3.00 \$4.00 \$5.00 \$6.00 \$7.00
Vanguard Canadian Aggregate Bond Index ETF	VAB	May June July September December	\$24.00 \$25.00 \$26.00 \$27.00 \$28.00
Vanguard S&P 500 Index ETF	VFV	May June July September December	\$54.00 \$56.00 \$58.00 \$60.00 \$62.00
Vanguard Canadian Short-Term Bond Index ETF	VSB	May June July September December	\$22.00 \$23.00 \$24.00 \$25.00 \$26.00
Vanguard Canadian Short-Term Corporate Bond Index ETF	VSC	May June July September December	\$23.00 \$24.00 \$25.00 \$26.00 \$27.00

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New Classes			
Company name	Symbol	Months	Strike Prices
Vanguard U.S. Total Market Index ETF	VUN	May	\$42.00
		June	\$44.00
		July	\$46.00
		September	\$48.00
		December	\$50.00
Canopy Growth Corporation	WEED	May	\$7.00
		June	\$8.00
		July	\$9.00
		October	\$10.00
			\$11.00

Strike prices are subject to change depending on the underlying value closing price on Thursday May 4, 2017.

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
AIF	AIF	9.75%	*CA02215R1073	50,000
GOOS	GOOS	10.47%	*CA1350861060	25,000
HPR	HPR	1.89%	*CA44051D1078	200,000
HVU	HVU	33.43%	*CA08660L1076	250,000
OSK	OSK	27.87%	*CA6882811046	250,000
VAB	VAB	1.22%	*CA92203E1016	50,000
VFV	VFV	3.43%	*CA92205Y1051	50,000
VSB	VSB	0.58%	*CA92203G1063	50,000
VSC	VSC	0.66%	*CA92203N1015	50,000
VUN	VUN	3.55%	*CA92206D1006	25,000
WEED	WEED	22.63%	*CA1380351009	250,000

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* 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

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