



NOTICE TO MEMBERS

No. 2021 - 075

May 10, 2021

NEW EQUITY AND ETF OPTIONS CLASSES

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Wednesday May 12, 2021**, the following new equity and ETF options classes will be listed:

Tilray Inc. – TLRY

Ether ETF – ETHR - Please note that the exercises and assignments will settle on T+2
CI Galaxy Ethereum ETF – ETHX - Please note that the exercises and assignments will settle on T+1
Purpose Ether ETF – ETHH - Please note that the exercises and assignments will settle on T+1

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

New Classes			
Company name	Symbol	Months	Strike Prices
Tilray Inc.	TLRY	May	15.5, 16, 16.5, 17, 17.5, 18, 18.5, 19, 19.5
		June	15.5, 16, 16.5, 17, 17.5, 18, 18.5, 19, 19.5
		July	15.5, 16, 16.5, 17, 17.5, 18, 18.5, 19, 19.5
		August	15.5, 16, 16.5, 17, 17.5, 18, 18.5, 19, 19.5
		September	14, 16, 17, 18, 19, 20, 22
		December	14, 16, 17, 18, 19, 20, 22
Ether ETF (non FX hedged)	ETHR	May	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		June	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		July	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		August	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		September	12, 14, 15, 16, 17, 18, 20
		December	12, 14, 15, 16, 17, 18, 20
CI Galaxy Ethereum ETF (non FX hedged)	ETHX	May	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		June	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		July	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		August	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		September	12, 14, 15, 16, 17, 18, 20
		December	12, 14, 15, 16, 17, 18, 20

New Classes			
Company name	Symbol	Months	Strike Prices
Purpose Ether ETF (non FX hedged)	ETHH	May	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		June	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		July	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		August	14, 14.5, 15, 15.5, 16, 16.5, 17, 17.5, 18
		September	12, 14, 15, 16, 17, 18, 20
		December	12, 14, 15, 16, 17, 18, 20

Strike prices are subject to change depending on the underlying value closing price on Tuesday May 11, 2021.

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

UNDERLYING SYMBOLS	OPTION SYMBOLS	MARGIN INTERVALS	ISIN	POSITION LIMITS
TLRY	TLRY	41.58%	*US88688T1007	25,000
ETHR	ETHR	29.85%	*CA29764F2008	25,000
ETHX.B	ETHX	29.85%	*CA12565N1015	25,000
ETHH.B	ETHH	29.85%	*CA74642N2077	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
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