



## NOTICE TO MEMBERS

No. 2017 – 124  
August 24, 2017

### NEW 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 Friday August 25, 2017, the following new options classes will be listed:

#### **BMO Aggregate Bond Index ETF – ZAG** **BMO Mid Corporate Bond Index ETF – ZCM**

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

| New Classes                      |            |           |               |
|----------------------------------|------------|-----------|---------------|
| Company name                     | Symbol     | Months    | Strike Prices |
| BMO Aggregate Bond Index ETF     | <b>ZAG</b> | September | \$14.00       |
|                                  |            | October   | \$15.00       |
|                                  |            | November  | \$16.00       |
|                                  |            | December  | \$17.00       |
|                                  |            | March     | \$18.00       |
| BMO Mid Corporate Bond Index ETF | <b>ZCM</b> | September | \$14.00       |
|                                  |            | October   | \$15.00       |
|                                  |            | November  | \$16.00       |
|                                  |            | December  | \$17.00       |
|                                  |            | March     | \$18.00       |

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#### Canadian Derivatives Clearing Corporation

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Tel. : 416-367-2470

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Strike prices are subject to change depending on the underlying value closing price on Thursday August 24, 2017.

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

| <b>UNDERLYING SYMBOLS</b> | <b>OPTION SYMBOLS</b> | <b>MARGIN INTERVALS</b> | <b>ISIN</b>          | <b>POSITION LIMITS</b> |
|---------------------------|-----------------------|-------------------------|----------------------|------------------------|
| <b>ZAG</b>                | <b>ZAG</b>            | <b>1.14%</b>            | <b>*CA05590C1086</b> | <b>200,000</b>         |
| <b>ZCM</b>                | <b>ZCM</b>            | <b>1.27%</b>            | <b>*CA05571K1030</b> | <b>75,000</b>          |

\* 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