



NOTICE TO MEMBERS

No. 2024 – 118

September 16, 2024

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 September 18, 2024**, the following new ETF option class will be listed:

iShares Core Canadian Universe Bond Index ETF (XBB)

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

New Class			
Company name	Symbol	Months	Strike Prices
iShares Core Canadian Universe Bond Index ETF	XBB	October	27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5, 29.75
		November	27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5, 29.75
		December	27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5, 29.75
		January	27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5, 29.75
		February	27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5, 29.75
		March	27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5, 29.75
		June	26, 27, 28, 29, 30, 32, 34
		September	26, 27, 28, 29, 30, 32, 34

Strike prices are subject to change depending on the underlying value closing price on Tuesday September 17, 2024.

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

UNDERLYING SYMBOL	OPTION SYMBOL	MARGIN INTERVAL	ISIN	POSITION LIMIT
XBB	XBB	1.55%	* CA46430T1093	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 Business Operations department.

Anna Linardakis
Director, Business Operations
CDCC