



## NOTICE TO MEMBERS

No. 2014 – 141

June 27, 2014

### RE-INTRODUCTION OF ETF OPTION CLASSES

#### **Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF (HED) Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF (HFD)**

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Monday June 30, 2014**, the following new series on the above-mentioned option classes will be re-listed:

| New Classes  |            |           |               |
|--|------------|-----------|---------------|
| Company name   | Symbol     | Months    | Strike Prices |
| Horizons BetaPro<br>S&P/TSX Capped Energy<br>Bear Plus ETF     | <b>HED</b> | August    | \$7.00        |
|  |            | September | \$8.00        |
|  |            | December  | \$9.00        |
|  |            | March     | \$10.00       |
|  |            |           | \$11.00       |
| Horizons BetaPro<br>S&P/TSX Capped<br>Financials Bear Plus ETF | <b>HFD</b> | August    | \$10.00       |
|  |            | September | \$11.00       |
|  |            | December  | \$12.00       |
|  |            | March     | \$13.00       |
|  |            |           | \$14.00       |

Strike prices are subject to change depending on the underlying value closing price on Friday June 27, 2014.

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Listed below is the margin interval, ISIN number and the position limit for the new option classes:

| <b>UNDERLYING SYMBOL</b> | <b>OPTION SYMBOL</b> | <b>MARGIN INTERVAL</b> | <b>ISIN</b>          | <b>POSITION LIMIT</b> |
|--------------------------|----------------------|------------------------|----------------------|-----------------------|
| <b>HED</b>               | <b>HED</b>           | <b>7,05%</b>           | <b>CA4404531168*</b> | <b>25 000</b>         |
| <b>HFD</b>               | <b>HFD</b>           | <b>5,20%</b>           | <b>CA4404571172*</b> | <b>25 000</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 Louise Leclair, Trading Systems Analyst Market Operations, Bourse de Montréal Inc. at 514 871-3526. Clearing Members may contact the CDCC Corporate Operations Department.

Glenn Goucher  
President and Chief Clearing Officer