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NOTICE TO MEMBERS

No. 2024 - 153

November 25, 2024

FINAL CONTRACT ADJUSTMENT
BetaPro Natural Gas Inverse Leveraged Daily Bear ETF (HND)
Stock Split

The Bourse and CDCC wish to inform you that BetaPro Natural Gas Inverse Leveraged Daily Bear ETF (HND) will split its Common Shares.

Shareholders of record date November 26, 2024 will receive three additional common shares on November 28, 2024, for every share held.

The company will begin trading on a four-for-one split basis on the Toronto Stock Exchange at the opening of business on November 28, 2024.

The units will commence trading on a "due bill" basis at the opening on November 26, 2024.

Due Bill Trading will end at the close of business on November 27, 2024.

The Ex-distribution date will be deferred through the use of Due Bills to the first trading day following the payable date (November 28, 2024).

Stock Split - Adjustment Details:

➢ **Effective Date:**   **November 28, 2024**

➢ **Record Date:**   **November 26, 2024**

➢ **Payable Date:**   **November 27, 2024**

CDCC - Adjustment Details - Option:

Pursuant to Terms of Adjustment provided in Section A-902 of the Rules of CDCC, all BetaPro Natural Gas Inverse Leveraged Daily Bear ETF options will be adjusted as follows:

Canadian Derivatives Clearing Corporation
100 Adelaide Street W   1700-1190 av des Canadiens-de-Montréal
3rd Floor   P.O. Box 37
Toronto ON M5H 1S3   Montreal, Quebec H3B 0G7
416.367.2470   514.871.3545
www.cdcc.ca

➢ **EFFECTIVE DATE:**   November 28, 2024

➢ **OPTIONS SYMBOL:**   Unchanged

➢ **NUMBER OF CONTRACTS:**   Quadrupled

➢ **MULTIPLIER:**   100

➢ **DELIVERABLE PER CONTRACT:**   **100 common shares of BetaPro Natural Gas Inverse Leveraged Daily Bear ETF**

➢ **STRIKE PRICES:**   **An adjustment will be made for all existing series**

➢ **POSITION AND EXERCISE LIMITS:**   **The position and exercise limits for existing series will be 75, 000 contracts.**

➢ **CUSIP :**   **Unchanged**

CDCC will not adjust any outstanding escrow receipts. Members who want to maintain margin relief for all their positions will be required to deposit additional escrow receipts.

Bourse de Montréal Inc. Adjustment Details - Option:

It is important to note that on the effective date mentioned above, all open orders on this option class **will not be automatically modified** to reflect the stock split and will therefore have to **be re-entered** into the SOLA Trading System by the approved participants.

At the opening of business on November 28, 2024, the Bourse will adjust the strike prices for BetaPro Natural Gas Inverse Leveraged Daily Bear ETF series as indicated below. Please note that the table below is subject to change due to market fluctuation.

BetaPro Natural Gas Inverse Leveraged Daily Bear ETF		
Symbol	Actual Strike Prices	New Strike Prices
HND	$58.00	$14.50
HND	$60.00	$15.00
HND	$62.00	$15.50
HND	$64.00	$16.00
HND	$66.00	$16.50
HND	$68.00	$17.00
HND	$70.00	$17.50

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BetaPro Natural Gas Inverse Leveraged Daily Bear ETF		
Symbol	Actual Strike Prices	New Strike Prices
HND	$72.00	$18.00
HND	$74.00	$18.50
HND	$75.00	$18.75
HND	$76.00	$19.00
HND	$78.00	$19.50
HND	$80.00	$20.00
HND	$82.00	$20.50
HND	$84.00	$21.00
HND	$85.00	$21.25
HND	$86.00	$21.50
HND	$88.00	$22.00
HND	$90.00	$22.50
HND	$92.00	$23.00
HND	$94.00	$23.50
HND	$95.00	$23.75
HND	$96.00	$24.00
HND	$98.00	$24.50
HND	$100.00	$25.00
HND	$105.00	$26.25
HND	$110.00	$27.50
HND	$115.00	$28.75
HND	$120.00	$30.00
HND	$125.00	$31.25

PLEASE ENSURE THAT ALL CLIENTS WHO HAVE EITHER LONG OR SHORT POSITIONS IN THIS OPTION CLASS ARE ADVISED OF THIS NOTICE.

For further information, please contact the Market Operations Department at (514) 871-7877. Clearing members may contact CDCC's Business Operations Department.

Anna Linardakis
Director, Business Operations
CDCC