The following information is prepared for the convenience of Canadian Derivatives Clearing Corporation (CDCC) members and Bourse de Montréal Inc. (the Bourse) approved participants. This document is an unofficial summary of certain terms of the aforementioned adjustment. CDCC and the Bourse accept no responsibility for the accuracy or completeness of the summary. CDCC members and Bourse approved participants must ensure they have reviewed the documentation published by the Issuers involved in this corporate action.



CIRCULAR 077-24 July 2, 2024

## **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 **Wednesday July 3, 2024**, the following new ETF option classes will be listed:

## Global X S&P/TSX 60 Index ETF (CNDX) Global X S&P 500 Index ETF (USSX) Global X Equal Weight Canadian Banks Index ETF (HBNK)

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

New Classes								
Company name	Symbol	Months	Strike Prices					
Global X S&P/TSX	CNDX	July	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5					
60 Index ETF		August	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5					
		September	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5					
		October	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5					
		November	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5					
		December	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5					
		March	20, 22, 23, 24, 25, 26, 28					
		June	20, 22, 23, 24, 25, 26, 28					
Global X S&P 500	USSX	July	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5					
Index ETF		August	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5					
		September	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5					
		October	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5					
		November	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5					
		December	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5					
		March	24, 26, 27, 28, 29, 30, 32					
		June	24, 26, 27, 28, 29, 30, 32					

New Classes							
Company name	Symbol	Months	Strike Prices				
Global X Equal	HBNK	July	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5				
Weight Canadian		August	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5				
Banks Index ETF		September	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5				
		October	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5				
		November	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5				
		December	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5				
		March	17, 19, 20, 21, 22, 23, 25				
		June	17, 19, 20, 21, 22, 23, 25				

Strike prices are subject to change depending on the underlying value closing price on Tuesday July 2, 2024.

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

UNDERLYING SYMBOL	OPTION SYMBOL	MARGIN INTERVAL	ISIN	POSITION LIMIT
CNDX	CNDX	3.55%	*CA37961W1086	25,000
USSX	USSX	2.30%	*CA37962A1057	25,000
HBNK	HBNK	4.27%	*CA3799461064	100,000

<sup>\*</sup> 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. ClearingmMembers may contact the CDCC's Business Operations department.

Patrick Desjardins
Director - Derivatives Trading Operations