	TMX		itréal iange	
	Trading – Interest Rate Derivatives	$\boxtimes$	Back-office - Options	
$\boxtimes$	Trading – Equity and Index Derivatives	$\boxtimes$	Technology	
	Back-office – Futures	$\boxtimes$	Regulation	

CIRCULAR 054-15 May 20, 2015

## NEW EQUITY AND 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 May 22, 2015, the following new equity options classes will be listed:

## **BRP Inc. - DOO** Performance Sports Group Ltd. - PSG iShares S&P/TSX Capped REIT Index ETF - XRE BMO S&P 500 Hedged to CAD Index EFT - ZUE BMO MSCI EAFE Hedged to CAD Index ETF - ZDM BMO MSCI Europe High Quality Hedged to CAD Index ETF - ZEQ **BMO Canadian Dividend ETF - ZDV BMO Low Volatility Canadian Equity ETF - ZLB BMO Low Volatility US Equity ETF - ZLU** BMO S&P/TSX Equal Weight Oil & Gas Index ETF - ZEO BMO Equal Weight US Health Care Hedged to CAD Index - ZUH BMO Equal Weight US Banks Hedged to CAD Index ETF - ZUB BMO Nasdaq 100 Equity Hedged to CAD Index ETF - ZQQ **BMO Equal Weight REITs Index ETF - ZRE BMO Equal Weight Utilities Index ETF - ZUT** BMO S&P/TSX Laddered Preferred Share Index ETF - ZPR BMO High Yield US Corporate Bond Hedged to CAD Index ETF - ZHY **BMO Long Federal Bond Index ETF -ZFL**

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

New Classes				
Company name	Symbol	Months	Strike Prices	
BRP Inc.	DOO	June July October January	\$25.00 \$26.00 \$27.00 \$28.00 \$29.00	

Tour de la Bourse P.O. Box 61, 800 Victoria Square, Montréal, Quebec H4Z 1A9 Telephone: (514) 871-2424 Toll-free within Canada and the U.S.A.: 1 800 361-5353 Website: www.m-x.ca

· · · · · · · · · · · · · · · · · · ·		1	
Performance Sports Group	PSG	June	\$23.00
Ltd.		July	\$24.00
		October	\$25.00
		January	\$26.00
			\$27.00
iShares S&P/TSX Capped	XRE	June	\$15.00
REIT Index ETF		July	\$16.00
		August	\$17.00
		September	\$18.00
		December	\$19.00
BMO S&P 500 Hedged to	ZUE	June	\$29.00
CAD Index ETF		July	\$30.00
		August	\$32.00
		September	\$34.00
		December	\$36.00
BMO MSCI EAFE	ZDM	June	\$18.00
Hedged to CAD Index ETF		July	\$10.00 \$19.00
index LII		August	\$20.00
		September	\$21.00
		December	\$22.00
BMO MSCI Europe High	ZEQ	June	\$16.00
Quality Hedged to CAD	ZEQ	July	\$17.00
Index ETF		August	\$17.00 \$18.00
		September	\$18.00 \$19.00
		December	\$19.00 \$20.00
DMO Canadian Distant	ZDV		
BMO Canadian Dividend		June	\$15.00 \$16.00
ETF		July	\$16.00 \$17.00
		August	\$17.00 \$18.00
		September December	\$18.00 \$10.00
			\$19.00
BMO Low Volatility	ZLB	June	\$25.00
Canadian Equity ETF		July	\$26.00
		August	\$27.00
		September	\$28.00
		December	\$29.00
BMO Low Volatility US	ZLU	June	\$23.00
Equity ETF		July	\$2400
		August	\$25.00
		September	\$26.00
		December	\$27.00
BMO S&P/TSX Equal	ZEO	June	\$11.00
Weight Oil & Gas Index		July	\$12.00
ETF		August	\$13.00
		September	\$14.00
		December	\$15.00

BMO Equal Weight US	ZUH	June	\$40.00
Health Care Hedged to		July	\$42.00
CAD Index		August	\$44.00
		September	\$46.00
		December	\$48.00
BMO Equal Weight US	ZUB	June	\$19.00
Banks Hedged to CAD		July	\$20.00
Index ETF		August	\$21.00
		September	\$22.00
		December	\$23.00
BMO Nasdaq 100 Equity	ZQQ	June	\$30.00
Hedged to CAD Index ETF		July	\$32.00
6		August	\$34.00
		September	\$36.00
		December	\$38.00
<b>BMO Equal Weight REITs</b>	ZRE	June	\$18.00
Index ETF		July	\$19.00
		August	\$20.00
		September	\$21.00
		December	\$22.00
BMO Equal Weight	ZUT	June	\$14.00
Utilities Index ETF		July	\$15.00
		August	\$16.00
		September	\$17.00
		December	\$18.00
BMO S&P/TSX Laddered	ZPR	June	\$11.00
Preferred Share Index ETF		July	\$12.00
		August	\$13.00
		September	\$14.00
		December	\$15.00
BMO High Yield US	ZHY	June	\$14.00
Corporate Bond Hedged to		July	\$15.00
CAD Index ETF		August	\$16.00
		September	\$17.00
		December	\$18.00
BMO Long Federal Bond	ZFL	June	\$16.00
Index ETF		July	\$17.00
		August	\$18.00
		September	\$19.00
			\$20.00

\$20.00

December

Strike prices are subject to change depending on the underlying value closing price on Thursday May 21, 2015.

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

UNDERLYING	OPTION	MARGIN		
SYMBOLS	SYMBOLS	INTERVALS	ISIN	POSITION
				LIMITS
DOO	DOO	7.96%	CA05577W2004*	50,000
PSG	PSG	7.78%	CA71377G1000*	50,000
XRE	XRE	3.34%	CA46431D1033*	75,000
ZUE	ZUE	3.47%	CA05574C1086*	25,000
ZDM	ZDM	4.69%	CA05577N1015*	50,000
ZEQ	ZEQ	5.25%	CA05579B1058*	25,000
ZDV	ZDV	3.10%	CA05590R1055*	25,000
ZLB	ZLB	2.45%	CA05573T1021*	25,000
ZLU	ZLU	3.83%	CA05577D1033*	25,000
ZEO	ZEO	6.51%	CA05570Y1043*	50,000
ZUH	ZUH	4.10%	CA05560R1010*	25,000
ZUB	ZUB	4.97%	CA05560J1093*	25,000
ZQQ	ZQQ	4.51%	CA05571N1078*	25,000
ZRE	ZRE	3.11%	CA05560G1054*	25,000
ZUT	ZUT	3.07%	CA05590D1069*	25,000
ZPR	ZPR	2.23%	CA05575R1047*	75,000
ZHY	ZHY	2.16%	CA05590B1004*	200,000
ZFL	ZFL	2.75%	CA05590K1003*	25,000

\* 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 Louise Leclair, Trading Systems Analyst Market Operations, Bourse de Montréal Inc. at 514-871-3526. Clearing Members may contact the CDCC's Corporate Operations department.

Claude Cyr Senior Vice-President, Financial Markets