

☐ Trading – Interest Rate Derivatives	Back-office - Options
☐ Trading – Equity and Index Derivatives	□ Technology
Back-office – Futures	□ Regulation

CIRCULAR 123-17 AUGUST 24, 2017

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 Friday August 25, 2017, the following new options classes will be listed:

BMO Aggregate Bond Index ETF - ZAG **BMO Mid Corporate Bond Index ETF – ZCM**

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

New Classes							
Company name	Symbol	Months	Strike				
			Prices				
BMO Aggregate Bond	ZAG	September	\$14.00				
Index ETF		October	\$15.00				
		November	\$16.00				
		December	\$17.00				
		March	\$18.00				
BMO Mid Corporate Bond	ZCM	September	\$14.00				
Index ETF		October	\$15.00				
		November	\$16.00				
		December	\$17.00				
		March	\$18.00				

Strike prices are subject to change depending on the underlying value closing price on Thursday August 24, 2017.

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

<u>Circular no.: 123-2017</u> Page 2

UNDERLYING SYMBOLS		OPTION SYMBOLS	MARGIN INTERVALS	ISIN	POSITION LIMITS
ZAG	ZAG	1.14%	*CA05590C	1086	200,000
ZCM	ZCM	1.27%	% *CA05571K	1030	75,000

^{*} 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 Corporate Operations department.

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