ТМХ		Montréal Exchange	
	Trading – Interest Rate Derivatives	Back-office - Options	
$\boxtimes$	Trading – Equity and Index Derivatives	☑ Technology	
	Back-office – Futures	Regulation	

**CIRCULAR 148-15** December 8, 2015

## **NEW EQUITY OPTION CLASS**

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on Thursday December 10, 2015, the following new equity option class will be listed:

## Hydro One Limited – H

The associated symbol and strike prices for this option will be listed as follows:

New Class								
Company name	Symbol	Months	Strike					
			Prices					
Hydro One Limited	Н	January	\$20.00					
		February	\$21.00					
		April	\$22.00					
		July	\$23.00					
			\$24.00					

Strike prices are subject to change depending on the underlying value closing price on Wednesday December 9, 2015.

Listed below are the margin interval, ISIN number and the position limit for the new equity option class:

UNDERLYING	OPTION	MARGIN	ISIN	POSITION
SYMBOL	SYMBOL	INTERVAL		LIMIT
Н	Н	5.87%	*CA4488112083	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.

Jean-François Bertrand Vice-President, Market Operations, Services and Connectivity, Financial Markets