



# NOTICE TO MEMBERS

No. 2015 – 146

December 1, 2015

## RE-INTRODUCTION OF ETF OPTION CLASSES

**Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF (HGU)**

**Horizons BetaPro NYMEX Natural Gas Bull Plus ETF (HNU)**

**Horizons BetaPro NYMEX Crude Oil Bull Plus ETF (HOU)**

**Horizons BetaPro S&P/TSX 60 Bear Plus ETF (HXD)**

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) hereby inform you that at the opening of trading on **Thursday December 3, 2015**, the following new series on the above-mentioned option classes will be re-listed:

New Class			
Company name	Symbol	Months	Strike Prices
Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	<b>HGU</b>	December	\$14.00
		January	\$15.00
		February	\$16.00
		March	\$17.00
		June	\$18.00

New Class			
Company name	Symbol	Months	Strike Prices
Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	<b>HNU</b>	December	\$13.00
		January	\$14.00
		February	\$15.00
		March	\$16.00
		June	\$17.00

New Class			
Company name	Symbol	Months	Strike Prices
Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	<b>HOU</b>	December	\$5.00
		January	\$6.00
		February	\$7.00
		March	\$8.00
		June	\$9.00

### Canadian Derivatives Clearing Corporation

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New Class			
Company name	Symbol	Months	Strike Prices
Horizons BetaPro S&P/TSX 60 Bear Plus ETF	<b>HXD</b>	December	\$8.00
		January	\$9.00
		February	\$10.00
		March	\$11.00
		June	\$12.00

Strike prices are subject to change depending on the underlying value closing prices on Wednesday December 2, 2015.

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

UNDERLYING SYMBOL	OPTION SYMBOL	MARGIN INTERVAL	ISIN	POSITION LIMIT
<b>HGU</b>	<b>HGU</b>	<b>25.38%</b>	<b>*CA44045W1207</b>	<b>75,000</b>
<b>HNU</b>	<b>HNU</b>	<b>20.50%</b>	<b>*CA44045F3097</b>	<b>75,000</b>
<b>HOU</b>	<b>HOU</b>	<b>23.31%</b>	<b>*CA4404471266</b>	<b>250,000</b>
<b>HXD</b>	<b>HXD</b>	<b>9.45%</b>	<b>*CA44045E2033</b>	<b>75,000</b>

\* 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.

Glenn Goucher  
President and Chief Clearing Officer

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