



## NOTICE TO MEMBERS

No. 2015 – 147

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	H	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 SYMBOL	OPTION SYMBOL	MARGIN INTERVAL	ISIN	POSITION LIMIT
H	H	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.

Glenn Goucher  
President and Chief Clearing Officer

---

**Canadian Derivatives Clearing Corporation**

The Exchange Tower	800 Victoria Square
130 King Street West, 5 <sup>th</sup> Floor	3 <sup>rd</sup> Floor
Toronto, Ontario	Montréal, Québec
M5X 1J2	H4Z 1A9
Tel. : 416-367-2470	Tel. : 514-871-3545

[www.cdcc.ca](http://www.cdcc.ca)