

The following information is prepared for the convenience of Canadian Derivatives Clearing Corporation (CDCC) members and Bourse de Montréal Inc. (the Bourse) approved participants. This document is an unofficial summary of certain terms of the aforementioned adjustment. CDCC and the Bourse accept no responsibility for the accuracy or completeness of the summary. CDCC members and Bourse approved participants must ensure they have reviewed the documentation published by the Issuers involved in this corporate action.



## NOTICE TO MEMBERS

No. 2024 - 087

July 2, 2024

### 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 **Wednesday July 3, 2024**, the following new ETF option classes will be listed:

**Global X S&P/TSX 60 Index ETF (CNDX)**  
**Global X S&P 500 Index ETF (USSX)**  
**Global X Equal Weight Canadian Banks Index ETF (HBNK)**

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

New Classes			
Company name	Symbol	Months	Strike Prices
Global X S&P/TSX 60 Index ETF	CNDX	July	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5
		August	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5
		September	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5
		October	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5
		November	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5
		December	23.5, 23.75, 24, 24.25, 24.5, 24.75, 25, 25.25, 25.5
		March	20, 22, 23, 24, 25, 26, 28
		June	20, 22, 23, 24, 25, 26, 28
Global X S&P 500 Index ETF	USSX	July	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5
		August	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5
		September	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5
		October	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5
		November	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5
		December	27.5, 27.75, 28, 28.25, 28.5, 28.75, 29, 29.25, 29.5
		March	24, 26, 27, 28, 29, 30, 32
		June	24, 26, 27, 28, 29, 30, 32

New Classes			
Company name	Symbol	Months	Strike Prices
<b>Global X Equal Weight Canadian Banks Index ETF</b>	<b>HBNK</b>	July	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5
		August	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5
		September	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5
		October	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5
		November	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5
		December	19.5, 19.75, 20, 20.25, 20.5, 20.75, 21, 21.25, 21.5
		March	17, 19, 20, 21, 22, 23, 25
		June	17, 19, 20, 21, 22, 23, 25

Strike prices are subject to change depending on the underlying value closing price on Tuesday July 2, 2024.

Listed below is the margin interval, the position limit and ISIN number for the new ETF option classes.

UNDERLYING SYMBOL	OPTION SYMBOL	MARGIN INTERVAL	ISIN	POSITION LIMIT
<b>CNDX</b>	<b>CNDX</b>	<b>3.55%</b>	<b>*CA37961W1086</b>	<b>25,000</b>
<b>USSX</b>	<b>USSX</b>	<b>2.30%</b>	<b>*CA37962A1057</b>	<b>25,000</b>
<b>HBNK</b>	<b>HBNK</b>	<b>4.27%</b>	<b>*CA3799461064</b>	<b>100,000</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 Market Operations Department at 514 871-7877. Clearing Members may contact the CDCC's Business Operations department.

Anna Linardakis  
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 CDCC