

Advisory Notice A21-002

Listing of S&P/TSX Composite ESG Index Futures

This notice is to inform market participants that pursuant to [Circular 206-20](#), Bourse de Montréal Inc. (the "Bourse") wishes to list S&P/TSX Composite ESG Index Futures.

In preparation for the launch, the Bourse invites market participants to test their systems. The launch date for the product is **Monday, April 26 2021**.

The new contract specifications can be found below. The contracts will be added to the High Speed Vendor Feed (HSVF) and Order Book Feed (OBF) using the current messaging protocol. Information on the new contracts will be made available at www.m-x.ca on the first trading day.

General Test Environment (GTE)

The S&P/TSX Composite ESG Index Futures is available for testing in the GTE environment under the following symbols:

S&P/TSX Composite ESG Index Futures *Symbol: SCG*

Basis Trade on Close on S&P/TSX Composite ESG Index Futures (BTC) *Symbol: BXG*

For additional information on this notice, or if you require technical assistance, please contact the Technical Help Desk.

Technical Help Desk
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S&P/TSX Composite ESG Index Futures	
Underlying Index	S&P/TSX Composite ESG Index.
Symbols	S&P/TSX Composite ESG Index Futures : SCG Basis Trade on Close (BTC) : BXG
Multiplier	C\$5 times the S&P/TSX Composite ESG Index Futures contract value
Expiry Cycle	March, June, September, December.
Price Quotation	Quoted in index points, expressed to two decimals.
Minimum Price Fluctuation	<ul style="list-style-type: none"> - 5 index points for outright positions. - 1 index point for calendar spreads. - 1 index point for outright Basis Trades on Close.
Contract Type	Cash settlement. The final settlement price is the official opening level of the underlying index on the final settlement day.
Last Trading Day	Trading ceases on the trading day prior to the final settlement day.
Position Reporting Threshold	1,000 contracts gross long and short in all contract months combined.
Position Limit	No limit.
Final Settlement Day	The third Friday of the contract month, provided it is a business day. If it is not a business day, final settlement will occur on the preceding business day.
Trading Hours	<ul style="list-style-type: none"> - Early session * 2:00 a.m. to 9:15 a.m. ET - Regular session 9:30 a.m. to 4:30 p.m. ET - Basis Trades on Close: Regular session 9:30 a.m. to 3:30 p.m. ET <p>*A trading range of -5% to +5% (based on previous day's settlement price) has been established only for this session</p>

The information contained in this document is for information purposes only and shall not be construed as legally binding. This document is a summary of the product's specifications which are set forth in the Rules of Bourse de Montreal Inc. ("Rules of the Bourse"). While Bourse de Montreal Inc. endeavors to keep this document up to date, it does not guarantee that it is complete or accurate. In the event of discrepancies between the information contained in this document and the Rules of the Bourse, the latter shall prevail. The Rules of the Bourse must be consulted in all cases concerning product's specifications.