

SECTORIAL INDEX FUTURES

Specifications

Underlying

The designated S&P/TSE Sectorial Index:

- S&P/TSE Canadian Information Technology Index
- S&P/TSE Canadian Energy Index
- S&P/TSE Canadian Financials Index
- S&P/TSE Canadian Gold Index

Contract Size

- C\$500 times the S&P/TSE Canadian Information Technology Index
- C\$200 times the S&P/TSE Canadian Energy Index
- C\$200 times the S&P/TSE Canadian Financials Index
- C\$200 times the S&P/TSE Canadian Gold Index

Contract Months

March, June, September and December.

Price Quotation

Quoted in index points, expressed to two decimals.

Price Fluctuation

- 0.05 index points for the S&P/TSE Canadian Information Technology Index
- 0.10 index points for the S&P/TSE Canadian Energy Index
- 0.10 index points for the S&P/TSE Canadian Financials Index
- 0.10 index points for the S&P/TSE Canadian Gold Index

Last Trading Day

The trading day prior to the Final Settlement Day.

Final Settlement Day

The 3rd Friday of the contract month, providing it be a business day; if not, the 1st preceding business day.

Contract Type

Cash settlement. The final settlement price is the Official Opening Level of the underlying sectorial index on the Final Settlement Day.

Reporting Level

500 net long or short in all contracts months combined.

Position Limits

Information on Position Limits can be obtained from the Bourse as they are subject to periodical changes.

Minimum Margin Requirements

Information on Minimum Margin Requirements can be obtained from the Bourse as they are subject to periodical changes.

Daily Price Limit

A trading halt in the sectorial index futures contracts will be invoked in conjunction with the triggering of circuit breakers in the underlying stocks.

Trading Hours

9:30 a.m. to 4:15 p.m. (EST/EDT).

Ticker Symbols

SXA - Gold SXH - Information Technology
SXB - Financials SXY - Energy

Clearing Corporation

Canadian Derivatives Clearing Corporation (CDCC).