

Advisory Notice A20-013

Introduction of Long Term Futures Contracts on the S&P TSX 60 Index (“SXF”)

Bourse de Montréal Inc. (the “Bourse”) is pleased to announce that additional yearly December expiries will be made available for trading on the S&P TSX 60 Standard Index Futures contracts at the opening of trading on February 2nd, 2021. In the Bourse’s current trading environment, the four nearest quarterly expiries are listed (March, June, September, December). Going forward, four additional December expiries will be listed in order to enable trading on a total of eight different expiries along with the Basis Trade on Close Functionality.

Month and Year codes for SXF contracts to be listed on February 2, 2021		
Month	Code	Year
March	H	2021
June	M	2021
September	U	2021
December	Z	2021
December	Z	2022
December	Z	2023
December	Z	2024
December	Z	2025

The last trading day for each contract month listed will be published on the Bourse's website at https://m-x.ca/nego_ca_en.php.

The new futures contracts are available in the Bourse's testing environment should clients require testing. Application testing and support is available Mondays through Fridays, from 8:00 AM (EST) to 5:00 PM (EST), except on Thursdays from noon to 1:00 PM (EST). After hours testing is available without support on Mondays through Fridays, from 5:00 PM (EST) to 10:30 PM (EST).

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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