

MONTREAL EXCHANGE

Underlying Index	S&P/TSX 60 ESG Index
Symbols	<ul style="list-style-type: none"> S&P/TSX 60 ESG Index Futures: SEG Basis Trade on Close (BTC): BEG
Multiplier	C\$50 times the S&P/TSX 60 ESG Index Futures contract size
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"> 0.10 index points for outright positions 0.01 index points for calendar spreads 0.05 index points 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	<p>Early session * 2:00 a.m. to 9:15 a.m. ET</p> <p>Regular session 9:30 a.m. to 4:30 p.m. ET</p> <p>Basis Trades on Close: Regular session 9:30 a.m. to 3:30 p.m. ET</p>

For more information:

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