

Advisory Notice A21-003

Listing of S&P/TSX Composite ESG Index Futures

Pursuant to [Advisory Notice A21-002](#), Bourse de Montréal Inc. (the “Bourse”) wishes to inform market participants that it will list its new S&P/TSX Composite ESG Index Futures at the opening of trading at 9:30 am (ET) on **Monday, April 26 2021**.

Beginning on Tuesday, April 27, 2021, and going forward, the below mentioned instrument classes will open at 2:00 am ET to coincide with European trading hours and the hours of other listed Index Futures.

In preparation for the launch, the Bourse invites market participants and key stakeholders to test their systems. The new contract specifications can be found below.

The Bourse will list four (4) quarterly contracts starting with the June 2021 expiry as well as intra-group strategies (calendar spreads) and Basis Trade on Close (BTC) instruments. The following futures contracts will be listed at the open of trading on April 26, 2021.

OUTRIGHTS		BASIS TRADE ON CLOSE (BTC)	
EXTERNAL	CONTRACT MONTH	EXTERNAL	CONTRACT MONTH
SCGM21	JUNE 2021	BXGM21	JUNE 2021
SCGU21	SEPTEMBER 2021	BXGU21	SEPTEMBER 2021
SCGZ21	DECEMBER 2021	BXGZ21	DECEMBER 2021
SCGH22	MARCH 2022	BXGH22	MARCH 2022

The aforementioned futures 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>

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