

SPECIFICATIONS

Underlying	The S&P/TSX Composite Index, a capitalisation-weighted index designed to measure the market activity of Canadian-based TSX-listed companies.
Trading Unit	C\$5 times the level of the S&P/TSX Composite Index Mini futures contract.
Expiry Cycle	March, June, September and December.
Price Quotation	Quoted in index points, expressed to two decimals. One index point equals C\$5.
Minimum Price Fluctuation	<ul style="list-style-type: none"> • Five (5) index points for outright positions. • One (1) index point for calendar spreads.
Contract Type	Cash-settled. 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 business day prior to the final settlement day.
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.
Position Reporting Threshold	1,000 contracts, gross long and short, in all contract months combined.
Position Limit	Information on position limits can be obtained from the Bourse as they are subject to periodical changes.
Trading Halt	A trading halt in the index futures contract will be coordinated with the triggering of "circuit breakers" on the underlying interest.
Minimum Margin Requirements	Information on minimum margin requirements can be obtained from the Bourse as they are subject to periodic changes.
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 <p>*Note: A trading range of -5% to +5% (based on previous day's settlement price) has been established only for this session.</p>
Clearing Corporation	Canadian Derivatives Clearing Corporation (CDCC).
Ticker Symbol	SCF

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S | X | A S | X | B S | X | H S | X | K S | X | U S | X | Y

SECTOR INDEX FUTURES

SPECIFICATIONS

Underlying	<ol style="list-style-type: none"> I. S&P/TSX Global Gold Index (SXA) II. S&P/TSX Capped Financials Index (SXB) III. S&P/TSX Capped Information Technology Index (SXH) IV. S&P/TSX Composite Index Banks (Industry Group) (S XK) V. S&P/TSX Capped Utilities Index (SXU) VI. S&P/TSX Capped Energy Index (SXY)
Trading Unit	<ol style="list-style-type: none"> I. SXA: C\$200 times the S&P/TSX Global Gold Index futures value II. SXB: C\$200 times the S&P/TSX Capped Financials Index futures value III. SXH: C\$500 times the S&P/TSX Capped Information Technology Index futures value IV. S XK: C\$20 times the S&P/TSX Composite Index Banks (Industry Group) futures value V. SXU: C\$200 times the S&P/TSX Capped Utilities Index futures value VI. SXY: C\$200 times the S&P/TSX Capped Energy Index futures value
Expiry Cycle	March, June, September and December.
Price Quotation	Quoted in index points, expressed to two decimals.
Minimum Price Fluctuations	<ol style="list-style-type: none"> I. 0.10 index point for the S&P/TSX Global Gold Index II. 0.10 index point for the S&P/TSX Capped Financials Index III. 0.05 index point for the S&P/TSX Capped Information Technology Index IV. 0.10 index point for the S&P/TSX Composite Index Banks (Industry Group) V. 0.10 index point for the S&P/TSX Capped Utilities Index VI. 0.10 index point for the S&P/TSX Capped Energy Index <p>Note: 0.01 index points for calendar spreads.</p>
Contract Type	Cash-settled. The final settlement price is the official opening level of the underlying sector index on the final settlement day.
Last Trading Day	Trading ceases on the business day prior to the final settlement day.
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.
Position Reporting Threshold	500 contracts, gross long and short, in all contracts months combined.
Position Limit	Information on position limits can be obtained from the Bourse as they are subject to periodic changes.

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Trading Halt	A trading halt in the sector index futures contracts will be coordinated with the triggering of “circuit breakers” on the underlying interest.
Minimum Margin Requirements	Information on minimum margin requirements can be obtained from the Bourse as they are subject to periodic changes.
Trading Hours	<p>Early session*: 2:00 a.m. to 9:15 a.m. ET Regular session: 9:30 a.m. to 4:30 p.m. ET</p> <p>* A trading range of -5% to +5% (based on previous day's settlement price) has been established only for this session.</p>
Clearing Corporation	Canadian Derivatives Clearing Corporation (CDCC).
Ticker Symbol	<ol style="list-style-type: none"> I. SXA - Gold II. SXB - Financials III. SXH - Information Technology IV. SXX- Banks V. SXU - Utilities VI. SXY - Energy

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SPECIFICATIONS

Underlying	The S&P/TSX 60 Index, which is designed to represent leading companies in leading industries. Market Capitalization: Larger companies, as measured by the float adjusted market capitalization, are considered for the S&P/TSX 60 Index. A company's float adjusted market capitalization is calculated by removing control blocks of 10% or more.
Trading Unit	C\$200 times the S&P/TSX 60 Index Standard Futures contract value.
Expiry Cycle	March, June, September and December.
Price Quotation	Quoted in index points, expressed to two decimals. One index point equals \$200.
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-settled. 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.
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.
Position Reporting Threshold	1,000 futures contracts (standard and mini combined) on the S&P/TSX 60 Index, gross long and short, in all contract months combined.
Position Limit	There are no position limits.
Trading Halt	A trading halt will be coordinated with the triggering of "circuit breakers" on the underlying interest.
Minimum Margin Requirements	Information on minimum margin limits can be obtained from the Bourse as they are subject to periodic changes.
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>* Note: A trading range of - 5% to + 5% (based on previous day's settlement price) has been established only for this session.</p>
Clearing Corporation	Canadian Derivatives Clearing Corporation (CDCC).
Ticker Symbol	SXF Basis Trade on Close: BSF

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S | X | M S&P/TSX 60 INDEX MINI FUTURES

SPECIFICATIONS

Underlying	The S&P/TSX 60 Index, which is designed to represent leading companies in leading industries. Market Capitalization: Larger companies, as measured by the float adjusted market capitalization, are considered for the S&P/TSX 60 Index. A company's float adjusted market capitalization is calculated by removing control blocks of 10% or more.
Trading Unit	C\$50 times the S&P/TSX 60 Index Mini Futures contract value.
Expiry Cycle	March, June, September and December.
Price Quotation	Quoted in index points, expressed to two decimals. One index point equals \$50.
Minimum Price Fluctuation	<ul style="list-style-type: none"> • 0.10 index points for outright positions. • 0.01 index points for calendar spreads.
Contract Type	Cash-settled. 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.
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 first preceding business day.
Position Reporting Threshold	1,000 futures contracts (standard and mini combined) on the S&P/TSX 60 Index, gross long and short, in all contract months combined.
Position Limit	There are no position limits.
Trading Halt	A trading halt will be coordinated with the triggering of "circuit breakers" on the underlying interest.
Minimum Margin Requirements	Information on minimum margin requirements can be obtained from the Bourse as they are subject to periodic changes.
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 <p>* Note: A trading range of - 5% to + 5% (based on previous day's settlement price) has been established only for this session.</p>
Clearing Corporation	Canadian Derivatives Clearing Corporation (CDCC).
Ticker Symbol	SXM

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