



## NOTICE TO MEMBERS

No. 2022 - 048

April 26, 2022

### NEW TOTAL RETURN SECTOR INDEX FUTURES

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) wish to inform that, at the opening of trading on **Tuesday, May 3, 2022 at 9:30 am ET**, the following new Futures Index classes as well as Basis Trade on Close (BTC) Index classes will be listed:

S&P/TSX Composite Energy GICS Sector Total Return Index Futures - **SXD / BXD**  
 S&P/TSX Composite Financials GICS Level Sector Total Return Index Futures - **SXG / BXQ**  
 S&P/TSX Composite Real Estate GICS Sector Total Return Index Futures - **SXR / BXN**  
 S&P/TSX Composite Telecom Services GICS Level Sector Total Return Index Futures - **SXT / BXJ**  
 S&P/TSX Composite Media GICS Industry Group Total Return Index Futures - **SXS / BXX**  
 S&P/TSX Composite Insurance GICS Industry Group Total Return Index Futures - **SXW / BXT**

Following the initial launch, the aforementioned instrument classes will open at **8:00 pm ET** to coincide with Asian trading hours and the hours of other listed Index Futures.

The associated symbols and expiries for these Index Futures and Basis Trade on Close (BTC) classes will be listed as follows:

New Futures Contracts			
Name	Futures Symbol	BTC Symbol	Months
S&P/TSX Composite Energy GICS Sector Total Return Index Futures	<b>SXD</b>	<b>BXD</b>	June 2022 September 2022 December 2022 March 2023
S&P/TSX Composite Financials GICS Level Sector Total Return Index Futures	<b>SXG</b>	<b>BXQ</b>	June 2022 September 2022 December 2022 March 2023
S&P/TSX Composite Real Estate GICS Sector Total Return Index Futures	<b>SXR</b>	<b>BXN</b>	June 2022 September 2022 December 2022 March 2023
S&P/TSX Composite Telecom Services GICS Level Sector Total Return Index Futures	<b>SXT</b>	<b>BXJ</b>	June 2022 September 2022 December 2022 March 2023

New Futures Contracts			
Name	Futures Symbol	BTC Symbol	Months
S&P/TSX Composite Media GICS Industry Group Total Return Index Futures	<b>SXS</b>	<b>BXX</b>	June 2022 September 2022 December 2022 March 2023
S&P/TSX Composite Insurance GICS Industry Group Total Return Index Futures	<b>SXW</b>	<b>BXT</b>	June 2022 September 2022 December 2022 March 2023

Listed below are the margin intervals for the new S&P/TSX Composite GICS Index Futures.

Instrument Name	Future Symbol	Margin Interval
S&P/TSX Composite Index Energy GICS Sector Total Return Future	<b>SXD</b>	8.02%
S&P/TSX Composite Financials GICS Level Sector Total Return Index Futures	<b>SXG</b>	5.47%
S&P/TSX Composite Index Real Estate GICS Sector Total Return Futures	<b>SXR</b>	5.63%
S&P/TSX Composite Telecom Services GICS Level Sector Total Return Index Futures	<b>SXT</b>	3.95%
S&P/TSX Composite Media GICS Industry Group Total Return Index Futures	<b>SXS</b>	3.70%
S&P/TSX Composite Insurance GICS Industry Group Total Return Index Futures	<b>SXW</b>	5.96%

For further information, please contact Market Operations Department at 514 871-7871. Clearing Members may contact the CDCC's Corporate Operations department or direct email inquiries to [cdcc-ops@tmx.com](mailto:cdcc-ops@tmx.com).

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