



NOTICE TO MEMBERS

No. 2021 - 054

April 12, 2021

NEW S&P/TSX COMPOSITE ESG INDEX FUTURES

Bourse de Montréal Inc. (the Bourse) and Canadian Derivatives Clearing Corporation (CDCC) wish to inform that, at the opening of trading on **Monday, April 26, 2021 at 9:30 am ET**, the following new Futures Index class as well as Basis Trade on Close (BTC) Index class will be listed.

S&P/TSX Composite ESG Index Futures – SCG **Basis Trade on Close on S&P/TSX Composite Index Futures - BXG**

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

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

New Futures Contracts		
Name	Symbol	Months
S&P/TSX Composite ESG Index Futures	SCG	June 2021 September 2021 December 2021 March 2022
S&P/TSX Composite ESG Index Futures (BTC)	BXG	June 2021 September 2021 December 2021 March 2022

Listed below is the margin interval for the new index futures.

Instrument Name	Futures Symbol	Margin Interval
S&P/TSX Composite ESG Index Futures	SCG	3.70%

Specifications of the new contracts on S&P/TSX Composite ESG Index Futures are available on the Bourse website at www.m-x.ca.



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.

Anne Fiddes
Vice President, Integrated Operations CDCC