



NOTICE TO MEMBERS

No. 2020 - 168

December 9, 2020

NEW S&P/TSX 60 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, December 14, 2020 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 60 ESG Index Futures – SEG Basis Trade on Close on S&P/TSX 60 Index Futures - BEG

Beginning on Tuesday, December 15, 2020, 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 60 ESG Index Futures	SEG	March 2021 June 2021 September 2021 December 2021
S&P/TSX 60 ESG Index Futures BTC	BEG	March 2021 June 2021 September 2021 December 2021

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

Instrument Name	Futures Symbol	Margin Interval
S&P/TSX 60 ESG Index Futures	SEG	6.87%



Specifications of the new contracts on S&P/TSX 60 ESG Index Futures are available on the Bourse website at www.m-x.ca.

For further information, please contact Market Operations Department at 514 871-7877. Clearing Members may contact the CDCC's Corporate Operations department or direct email inquiries to cdcc-ops@tmx.com.

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