



Montréal  
Exchange

# Expiration Calendar Futures Market

# 2012



- Futures market holiday
- Closing at 1:00 p.m. – interest rate derivatives
- Interest rate derivatives market holiday
- Expiration day – BAX
- Expiration day – OBX
- Expiration day – OBX mid-curve options (OBW, OBY, OBZ)
- Expiration day – ONX

- Expiring index futures contracts cease trading
- Expiration day – index futures contracts
- First notice day – CGF-CGB-LGB
- First notice day – CGZ
- Expiration day – CGZ-CGF-CGB-LGB
- Expiration day – OGB
- Last notice day – CGF-CGB-LGB
- Last notice day – CGZ

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While these dates are accurate as of October 29, 2011, they are subject to change.