

DATE 05-31-2018



Advisory Notice A18-011

Modification to BAX futures and options expiry time

Pursuant to [Circular 078-18](#), the Montréal Exchange Inc. (the “Bourse”) wishes to inform its approved participants, software and data vendors that, effective from **July 3rd, 2018**, the expiry time for BAX futures and options contracts will be as follows:

Derivative Products	Current expiry time (on expiry day)	NEW expiry time (on expiry day, as of the effective date)
Three-Month Canadian Bankers' Acceptance Futures (BAX) and Regular Options on Three-Month Canadian Bankers' Acceptance Futures (OBX)	10:00 am	10:15 am
Mid-Curves Options on Three-Month Canadian Bankers' Acceptance Futures (OBW, OBY and OBZ)	4:00 pm	4:30 pm

All times indicated are Eastern Time - ET

Therefore, the first contracts for which the new expiry times will apply are the BAX futures and options contracts expiring in **July 2018**.

For further information about these modifications, please refer to [Circular 078-18](#). Should you have any questions related to this announcement, we invite you to contact the MX Technical Help Desk at the coordinates below.

Regards,

Technical Help Desk
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