

DATE - 07-25-2018



# Advisory Notice A18-014

## **Closing of the trading session at 4:30 p.m. for all index futures**

Bourse de Montréal Inc. wishes to inform its approved participants, software and data vendors that as of September 24, 2018, the closing time will change from 4:15 pm to 4:30 pm for the following products:

- S&P/TSX 60 Index Standard Futures (SXF)
- S&P/TSX 60 Index Mini Futures (SXM)
- S&P/TSX Composite Index Mini Futures (SCF)
- S&P/TSX Global Gold Index Futures (SXA)
- S&P/TSX Capped Financials Index Futures (SXB)
- S&P/TSX Capped Information Technology Index Futures (SXH)
- S&P/TSX Composite Index Banks (Industry Group) Futures (SXX)
- S&P/TSX Capped Utilities Index Futures (SXU)
- S&P/TSX Capped Energy Index Futures (SXY)

The daily settlement price for these products will now be calculated using the Volume Weighted Average Price (VWAP) of the trades from 3:59 p.m. to 4:00 p.m. Deadlines for submitting give-ups and allocations to the Canadian Derivatives Clearing Corporation (CDCC) via the Trade Management System (TMS) and Clearing API will continue to be 5:10 p.m. and 5:20 p.m., respectively.

Please refer to circular [124-18](#) for the updated version of the contract specifications.

Should you have any questions related to this announcement, please contact the Technical Help Desk at the coordinates below.

### **Contact information**

#### **Technical Help Desk**

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*All times mentioned in this notice are Eastern Time (ET).*

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