



NOTICE TO MEMBERS

No. 2023 - 077

June 16, 2023

DELISTING OF THE MID-CURVE OPTIONS ON BAX

Further to Advisory Notice [A23-006](#) announcing the listing cessation of additional Options on the Three-Month Canadian Bankers' Acceptance Futures (BAX), the Canadian Derivatives Clearing Corporation ("CDCC") and Bourse de Montréal wish to inform Clearing Members that the serial mid-curve options (OBW), the one-year quarterly mid-curve options (OBY) and the two-year quarterly mid-curve options (OBZ) on BAX will be delisted at the close of business on June 23, 2023.

Additionally, on the same effective date, the following strike prices will be removed from regular options on BAX (OBX) offering:

Product (Symbol)	Contract Month	Strike price removed
Regular Options (OBX) on Three-Month Canadian Bankers' Acceptance Futures	All contract months	From 98.125 to 99.00 inclusively

Considering the above, trading on all the aforementioned contracts and related strategies will be halted immediately, pending their delisting.

Clearing Members may contact the CDCC's Business Operations department or direct email inquiries to cdcc-ops@tmx.com.

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CDCC