

CIRCULAR 081-23

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), Bourse de Montréal (the "Bourse") and the Canadian Derivatives Clearing Corporation wish to inform market participants 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 Bourse will remove the following strike prices from its 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.

For additional information, please contact Robert Tasca at robert.tasca@tmx.com.

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