

13.3.2 CDCC – Amendments to CDCC's Rules and Risk Manual Pertaining to CDOR and CORRA – Notice of Request for Comment

OSC STAFF NOTICE OF REQUEST FOR COMMENT

CANADIAN DERIVATIVES CLEARING CORPORATION (CDCC)

**PROPOSED AMENDMENTS TO CDCC'S RULES AND RISK MANUAL
TO REFLECT THE CHANGE OF ADMINISTRATOR, CALCULATION AGENT AND PUBLICATION AGENT OF
CDOR AND CORRA RATES AND AMENDMENTS TO THE FINAL SETTLEMENT PRICE OF
THE THREE-MONTH CANADIAN BANKERS' ACCEPTANCE, 30 DAY OVERNIGHT REPO RATE
AND OVERNIGHT INDEX SWAP FUTURES CONTRACTS**

The Ontario Securities Commission is publishing for public comment the amendments to the CDCC's Rules and Risk Manual. The purpose of the proposed amendments is to properly reflect the change of administrator, calculation agent and publication agent for the Canadian Dollar Offered Rate (CDOR) and for the Canadian Repo Rate Average (CORRA) in the Rules and Risk Manual.

The comment period ends January 23, 2017.

A copy of the CDCC Notice is published on our website at <http://www.osc.gov.on.ca>.