

**13.3.3 OSC Staff Notice of Request for Comment –
CDCC Canadian Derivatives Clearing Corpora-
tion – Amendments to the Operations Manual
and the Risk Manual to Address its Intra-Day
Variation Margin Exposure**

OSC STAFF NOTICE OF REQUEST FOR COMMENT

**CDCC CANADIAN DERIVATIVES CLEARING
CORPORATION**

**AMENDMENTS TO THE OPERATIONS MANUAL AND
THE RISK MANUAL TO ADDRESS ITS INTRA-DAY
VARIATION MARGIN EXPOSURE**

The Ontario Securities Commission is publishing for public comment the proposed amendments to the Operations Manual and Risk Manual of CDCC. The purpose of the proposed amendment is to implement a new risk framework to ensure compliance with PFMI requirements (principle 6) in order to manage its intra-day variation margin exposure.

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

**13.3.4 OSC Staff Notice of Request for Comment –
CDCC Canadian Derivatives Clearing Corpora-
tion – Amendment to the Risk Manual to
Address the Stress Testing Framework**

OSC STAFF NOTICE OF REQUEST FOR COMMENT

**CDCC CANADIAN DERIVATIVES CLEARING
CORPORATION**

**AMENDMENT TO THE RISK MANUAL TO ADDRESS
THE STRESS TESTING FRAMEWORK**

The Ontario Securities Commission is publishing for public comment the proposed amendment to the Risk Manual of CDCC. The purpose of the proposed amendment is to review the Stress Testing Framework and continue to ensure that CDCC has sufficient financial resources during extreme but plausible market conditions. In addition, evaluating the risk profile of the Clearing Members through various stress tests will ensure the robustness of the risk framework.

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