

B.11.3.2 Canadian Derivatives Clearing Corporation (CDCC) – Proposed Amendments to the Risk Manual of the CDCC to Introduce a New Risk Model Recalibration Process – Notice of Withdrawal

CANADIAN DERIVATIVES CLEARING CORPORATION (CDCC)

**PROPOSED AMENDMENTS TO
THE RISK MANUAL OF THE CDCC TO INTRODUCE
A NEW RISK MODEL RECALIBRATION PROCESS**

NOTICE OF WITHDRAWAL

On February 23, 2021, the Canadian Derivatives Clearing Corporation (“CDCC”) published the Notice to Members 2021-032: Request for Comments, Amendments to the Risk Manual of the Canadian Derivatives Clearing Corporation to introduce a new risk model recalibration process.

The objective of the proposed amendments was to introduce a new risk model recalibration and governance process. After review of the matter, CDCC hereby withdraws the Notice to Members / Request for Comments 2021-032. CDCC will publish a revised proposal of amendments to its Risk Manual in the coming months.

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