

B.11

SROs, Marketplaces, Clearing Agencies and Trade Repositories

B.11.3 Clearing Agencies

B.11.3.1 Canadian Derivatives Clearing Corporation (CDCC) – Proposed Amendments to the Rules of the CDCC to Modify the Final Settlement Price of the One-Month CORRA Futures (COA) – OSC Staff Notice of Request for Comment

OSC STAFF NOTICE OF REQUEST FOR COMMENT

CANADIAN DERIVATIVES CLEARING CORPORATION (CDCC)

PROPOSED AMENDMENTS TO THE RULES OF THE CDCC TO MODIFY THE FINAL SETTLEMENT PRICE OF THE ONE-MONTH CORRA FUTURES (COA)

The Ontario Securities Commission is publishing for public comment the proposed amendments to Rule C-17 of the CDCC to modify the final settlement price calculation of the one-month CORRA Futures (COA).

The purpose of the proposed amendments is to align the CDCC Rules with the proposed amendments of Bourse de Montréal Inc. to modify the final settlement price of the COA.

The comment period ends on December 5, 2022.

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