

B.11.3 Clearing Agencies

B.11.3.1 Canadian Derivatives Clearing Corporation (CDCC) – Proposed Amendments to the CDCC Rules and Risk Manual to Introduce Adjusted Interest Rate S&P/TSX 60 Total Return Index Futures – Notice of Technical/Housekeeping Rule Submission

CANADIAN DERIVATIVES CLEARING CORPORATION (CDCC)

NOTICE OF TECHNICAL/HOUSEKEEPING RULE SUBMISSION

**PROPOSED AMENDMENTS TO
THE CDCC RULES AND RISK MANUAL TO
INTRODUCE ADJUSTED INTEREST RATE S&P/TSX 60 TOTAL RETURN INDEX FUTURES**

In accordance with the Rule Protocol between the Ontario Securities Commission (Commission) and the Canadian Derivatives Clearing Corporation (CDCC), CDCC has submitted to the Commission the proposed amendments to the CDCC Rules and Risk Manual related to the introduction of Adjusted Interest Rate (AIR) S&P/TSX 60 Total Return Index Futures.

The proposed amendments incorporate rule provisions to account for the listing of AIR S&P/TSX 60 Total Return Index Futures and include a minor adjustment to the Risk Manual to confirm that the current risk architecture methodology will be applicable to the AIR S&P/TSX 60 Total Return Index Futures.

CDCC has determined that the amendments will become effective on September 30, 2025.

The CDCC Notice has been posted on CDCC's [website](#).