



NOTICE TO MEMBERS

No. 2020 - 086

June 22, 2020

THREE-MONTH CORRA FUTURES - RISK ARRAY CONFIGURATION CHANGE

Following the launch of the Three - Month CORRA Futures, we have been advised by the Industry Service Providers that they are having issues processing the risk array-span file.

Currently the CORRA futures symbology is derived from the start date of the contract and the risk array - span file is displaying the expiry date.

In order to accommodate the Industry and avoid system changes, CDCC is making the necessary changes to the risk array - span file to display the issue date of the contract instead of the expiry date.

This change is effective on June 22, 2020.

For further information, Clearing Members may contact the CDCC's Corporate Operations department or direct email inquiries to cdcc-ops@tmx.com.

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