

CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
Advisory #: 24-034
SUBJECT: Product Delisting Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
DATE: January 31, 2024

Product Delisting

Effective immediately, CME Clearing will no longer accept CAD Canadian Dollar Offered Rate (CAD-CDOR) Forward Rate Agreements (FRAs) referencing CAD-CDOR as the floating rate, with the attributes noted in the table below (the "Contracts"), for clearing. The Contracts represent all CAD-CDOR FRAs that CME Clearing currently accepts for clearing.

For the avoidance of doubt, CME will continue to support the clearing of CAD CDOR-indexed interest rate swaps.

There is no open interest in the Contracts.

Swap Attribute	Supported at CME
Product Type	Forward Rate Agreement (FRA)
Currency	CAD
Index	CAD-CDOR; CAD-BA-CDOR
Leg Index Tenor	1M, 2M, 3M
Max Maturity	3 years

Please reach out to below contacts as required.

Information Contacts		
General Information	Products & Services	(312) 930-1000
Operation Information	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance	Risk Management Dept.	(312) 648-3888
Bond Information		
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,

CME Clearing