

Chapter 13

SRO Notices and Disciplinary Proceedings

13.1.1 Notice of Commission Approval – Approval of Amendments to IDA Regulation 100.2A and By-law 1 – Margin Requirements for Bonds with Embedded Options

AMENDMENTS TO IDA REGULATION 100.2A AND BY-LAW 1 – MARGIN REQUIREMENTS FOR BONDS WITH EMBEDDED OPTIONS

NOTICE OF COMMISSION APPROVAL

The Ontario Securities Commission approved amendments to IDA Regulation 100.2A and By-law 1 regarding the margin requirements for bonds with embedded options. In addition, the Saskatchewan Securities Commission approved, the Alberta Securities Commission did not disapprove and the British Columbia Securities Commission did not object to these amendments. The purpose of the amendments is to establish specific capital and margin requirements for bonds with embedded options that are reflective of their market risk. A copy and description of these amendments were published on February 22, 2002 at (2002) 25 OSCB 1191. No comments were received.