

Chapter 13

SRO Notices and Disciplinary Proceedings

13.1.1 Amendment to IDA Regulation 100 Regarding Positions in and Offsets Involving Interest Rate and Performance Swaps - Notice of Commission Approval

AMENDMENT TO IDA REGULATION 100 REGARDING POSITIONS IN AND OFFSETS INVOLVING INTEREST RATE AND PERFORMANCE SWAPS

NOTICE OF COMMISSION APPROVAL

Amendments to IDA Regulation 100 regarding positions in and offsets involving interest rate and performance swaps has been approved by the Ontario Securities Commission. 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 amendments specify the capital requirements and the offset strategies permitted for total asset performance swaps. A copy and description of the amendments were published on November 8, 2002 at (2002) 25 OSCB 7416.