

## Chapter 13

# SROs, Marketplaces, Clearing Agencies and Trade Repositories

---

### 13.1 SROs

#### 13.1.1 IIROC – Amendment to Dealer Member Rule 100.10(f)(vi) Box Spread – Notice of Commission Approval

##### INVESTMENT INDUSTRY REGULATORY ORGANIZATION OF CANADA (IIROC)

##### AMENDMENT TO DEALER MEMBER RULE 100.10(f)(vi) BOX SPREAD

##### NOTICE OF COMMISSION APPROVAL

The Ontario Securities Commission approved IIROC's proposed amendment to Dealer Member Rule 100.10(f)(vi) Box Spread. The primary objective of the amendment is to clarify the capital calculations for box spreads to ensure that the capital requirements accurately reflect the risk of the position.

The amendment will be effective on October 1, 2015. A copy of the IIROC Notice including the proposed amendment can be found at <http://www.osc.gov.on.ca>.

In addition, the Alberta Securities Commission, Autorité des marchés financiers, the British Columbia Securities Commission, the Financial and Consumer Affairs Authority of Saskatchewan, the Financial and Consumer Services Commission of New Brunswick, the Manitoba Securities Commission, the Nova Scotia Securities Commission, the Office of the Superintendent of Securities, Service Newfoundland and Labrador, and the Prince Edward Island Office of the Superintendent of Securities Office have approved or not objected to the amendments.

The amendment was published for public comment on January 27, 2012. No public comment letters were received. The IIROC amendment also underwent a coordinated review by the recognizing regulators.