

SROs, Marketplaces, Clearing Agencies and Trade Repositories

13.1 SROs

13.1.1 Investment Industry Regulatory Organization of Canada (IIROC) – Notice of Proposed Margin Requirements for Structured Products – Request for Comment

REQUEST FOR COMMENT

INVESTMENT INDUSTRY REGULATORY ORGANIZATION OF CANADA (IIROC)

NOTICE OF PROPOSED MARGIN REQUIREMENTS FOR STRUCTURED PRODUCTS

IIROC is publishing for public comment proposed amendments to the Dealer Member Rules (**DMR**) that would allow margining of structured products using either a fixed rate or an alternative component margining methodology (**Proposed Amendments**).

The main purpose of the Proposed Amendments is to formally recognize a margin methodology for structured notes as the current DMR do not specifically address margin requirements for these products.

A copy of the IIROC Notice, including the text of the Proposed Amendments, is also published on our website at www.osc.ca. The comment period ends on April 12, 2021.