

New Self-Regulatory Organization of Canada

Amendments to the IDPC Rules and to IDPC Form 1 regarding the floating index margin rate methodology

Blackline of the Amendments to IDPC Form 1

Amendment #1 – IDPC Form 1 (General notes and definitions) is amended by updating the term “broad based index” to mirror the proposed amendments to the term in subsection 5130(9), as follows:

“broad based index”	<p>An equity index in which:</p> <ul style="list-style-type: none"> (i) the basket of <i>equity securities</i> underlying the index consists of thirty or more securities, (ii) the single largest basket security position by weighting comprises not more than 20% of the overall <i>market value</i> of the basket, (iii) the average market capitalization for<u>associated with</u> each security-position in the basket of <i>equity securities</i> underlying the index is at least \$50<u>100</u> million, (iv) the basket securities shall be from a broad range of industries and market sectors as determined by the <i>Corporation</i> to represent index diversification, and (v) the <u>index constituent</u> securities constituting the foreign equity index are listed and traded on an <i>acceptable exchange</i>.
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