



Appendix A – UMIR Amendments

The Universal Market Integrity Rules are hereby amended as follows:

1. The definition of **Basis Order** in 1.1 is amended by:
 - (a) Deleting “...listed securities or quoted securities”
 - (b) Deleting clause (a) and replacing with:
 - (a) listed securities or quoted securities that comprise at least 80% of the component securities weighting of the underlying interest of:
 - (i) a derivative instrument that is listed on an Exchange or quoted on a QTRS; or
 - (ii) an Exempt Exchange-traded Fund,
 - (c) Deleting clause (b) and replacing with: (b) a derivative instrument that is a listed or quoted security or an Exempt Exchange-traded Fund, which will be executed at a price determined in a manner acceptable to a Market Regulator that is based on the prices achieved through the execution on that trading day of transactions in the securities that comprise at least 80% of the component security weighting of the underlying interest of the derivative instrument or Exempt Exchange-traded Fund,
 - (d) Inserting following clause (b) “provided that prior to the entry of the order the Participant or Access Person reports to a Market Regulator its intention to enter the order and the details of the related transactions, in the form and manner required by the Market Regulator.”
 - (e) Deleting clause (c).