

IIROC NOTICE

Rules Notice
Guidance Note
Dealer Member Rules

Please distribute internally to:
Credit
Internal Audit
Legal and Compliance
Operations
Regulatory Accounting
Retail
Senior Management
Trading Desk

Contact:
Bruce Grossman
Information Analyst, Member Regulation Policy
416-943-5782
bgrossman@iiroc.ca

09-0260
September 10, 2009

List of Floating and Tracking Error Margin Rates for Qualifying Canadian Index Products

This Notice provides the floating margin rates and tracking error margin rates for qualifying Canadian S&P/TSX major index products, in accordance with Dealer Member Rule 100.2(f)(vii). This Notice should also be used in conjunction with Dealer Member Rules 100.9 and 100.10 (Customer and Member positions in options, futures and other equity-related derivative products), which set out the minimum margin and capital requirements for customer and Member positions, respectively, relating to offsets involving qualifying index products.

Other Qualifying Canadian Index Products

The floating margin rates and tracking error margin rates for other qualifying Canadian indices and products are published monthly by Bourse de Montréal (the Bourse) under the title "Index Products Floating Margin Rates and Tracking Error Margin Rates" at http://www.m-x.ca/publi_circulaires_en.php. For applicable futures contract margin requirements please consult the relevant Bourse circular.



Enclosed as [Attachment #1](#), is a copy of the list of floating margin rates and tracking error margin rates for qualifying major Canadian index products, which has been prepared using data available up to the period ended August 31, 2009.

This list of floating margin rates and tracking error margin rates for Canadian index products, for the purposes of Dealer Member Rules 100.2(f)(vii), 100.9 and 100.10, is effective September 15, 2009.