

IIROC NOTICE

Rules Notice Technical

Dealer Member Rules

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

Bourse de Montréal (the Bourse) will no longer be publishing the monthly circular, entitled, "Index Products Floating Margin Rates and Tracking Error Margin Rates". Beginning this month, IIROC will be publishing the floating margin rates and tracking error margin rates for those index products previously covered by the Bourse, in addition to those qualifying index products already covered by IIROC. The Bourse will continue to publish monthly margin rates for applicable futures contracts traded on its markets.

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 Dealer Member positions in options, futures and other equity-related derivative products), which set out the minimum margin and capital requirements for customer and Dealer Member positions, respectively, relating to offsets involving qualifying index products.



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 December 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 January 22, 2010.