

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

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 March 31, 2010.



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 April 14, 2010.