

# IIROC NOTICE

## **Rules Notice**

### **Technical**

Dealer Member Rules

*Please distribute internally to:*

Credit  
Internal Audit  
Legal and Compliance  
Operations  
Regulatory Accounting  
Retail  
Senior Management  
Trading Desk

*Contact:*

Bruce Grossman  
Senior Information Analyst, Member Regulation Policy  
416-943-5782  
[bgrossman@iroc.ca](mailto:bgrossman@iroc.ca)

Chris Do  
Senior Information Analyst, Member Regulation Policy  
416-865-3020  
[cdo@iroc.ca](mailto:cdo@iroc.ca)

**17-0181**  
**September 7, 2017**

## **List of floating and tracking error margin rates for qualifying Canadian and U.S. index products**

This list is published monthly and provides the margin rates for Canadian and U.S. index products whose index qualifies as an “index” in Dealer Member Rule 100.9(a)(xii). By qualifying as an index, these products can use the floating margin rate methodology for margining purposes.

The list is prepared using data available up to the period ended August 31, 2017 and is effective from September 12, 2017 until replaced by a subsequent list.

The [list of floating and tracking error margin rates for qualifying Canadian and U.S. index products](#) is available in Microsoft Excel format under the Supporting Rule Resources section of the IIROC website.