

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@iiroc.ca

Chris Do
Senior Information Analyst, Member Regulation Policy
416-865-3020
cdo@iiroc.ca

18-0098
May 7, 2018

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 April 30, 2018 and is effective from May 10, 2018 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.