

# IIROC NOTICE

## Rules Notice

### Technical

Dealer Member Rules

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## **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.

### **Violation adjustment**

For index products whose volatility exceeds defined parameters, which are set out in Dealer Member Rule 100.9(a)(x), there will be an adjustment to the required floating margin rate for this violation. The adjustment is effective for a minimum of 20 trading days and at the end of this 20 trading day period, the floating margin rate will be reduced to a lower level if regulatory margin interval calculations indicate that a reduction is warranted.



The list is prepared using data available up to the period ended February 7, 2018 and is effective from February 14, 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.