

IIROC NOTICE

Rules Notice

Technical

Dealer Member Rules

Please distribute internally to:

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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.

The list is prepared using data available up to the period July 31, 2019 and is effective from August 19, 2019 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.