

# IIROC NOTICE

**Rules Notice**  
**Technical**  
Dealer Member Rules

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

Mindy Sequeira  
Senior Information Analyst, Member Regulation  
Policy  
416-943-6979  
[msequeira@iiroc.ca](mailto:msequeira@iiroc.ca)

**20-0187**  
**September 9, 2020**

## **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 clause 100.9(a)(xii) [IIROC Rule subsection 5130(9)]<sup>1</sup>. 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 ending August 31, 2020, and is effective from September 14, 2020 until replaced by a subsequent list. The margin rates have been calculated according to Dealer Member Rule clause 100.9(a)(x) [IIROC Rule subsection 5360(3)].

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<sup>1</sup> To assist readers, we reference applicable IIROC Rules provision (see Notice [19-0144](#) – IIROC Dealer Member Plain Language Rule Book Implementation). Since the plain language rule book is not yet effective, we shaded this reference in grey. The shading will be removed when the plain language rule book is effective.



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 IROC website.