

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

Mindy Sequeira
Senior Information Analyst, Member Regulation Policy
416-943-6979
msequeira@iiroc.ca

20-0205

October 6, 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)]¹. 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 September 30, 2020, and is effective from October 9, 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)].

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.

¹ 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.