



Capital  
Markets

November 1, 2022

# RBC Capital Markets Macro QIS Indices

## IOSCO Statement of Compliance

RBC Capital Markets, LLC (“RBCCM”) is the Administrator<sup>1</sup> of the Royal Bank of Canada Capital Markets Macro Quantitative Investment Strategy (“Macro QIS”) indices.

RBCCM has undertaken a review of the control framework and governance arrangements associated with the Macro QIS indices against the Principles for Financial Benchmarks published by the International Organization of Securities Commissions (“IOSCO”). This review indicates that RBCCM has applied each Principle in a proportionate manner that considers the risk profile of Macro QIS Indices, including that:

- Products referencing Macro QIS indices are distributed to a sophisticated customer base;
- Macro QIS indices are systematic in nature; and
- Macro QIS indices are calculated based upon transactional price data, not submissions.

Additional information regarding RBC Macro QIS indices is available at the following [link](#).

This Statement of Compliance is effective as of the publication date of this document.

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<sup>1</sup> As this term is defined by the IOSCO Principles