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February 10, 2015
ELXNTP-MAR-15001

MARGIN RATES FOR EURODOLLAR FUTURES

EFFECTIVE DATE (close of business): February 10, 2015

Please be advised that the following minimum margin rates are effective at the close of business on the date referenced above.

<u>Spread Type</u>	<u>Priority Spread #</u>	<u>Position</u>	<u>Hedge Initial and Maintenance</u>	<u>Non-Hedge Initial</u>	<u>Period / Ratio</u>
Outright	N/A	Eurodollar (GEE)	\$180	\$198	Mo.1-04
Outright	N/A	Eurodollar (GEE)	\$350	\$385	Mo.05-08
Outright	N/A	Eurodollar (GEE)	\$484	\$440	Mo.09-12
Outright	N/A	Eurodollar (GEE)	\$649	\$590	Mo.13-16
Outright	N/A	Eurodollar (GEE)	\$682	\$620	Mo.17-20
Outright	N/A	Eurodollar (GEE)	\$715	\$650	Mo.21-24
Intra	1	Eurodollar - Tier 6 vs. Tier 6	\$116	\$105	Mo.21-24 v. 21-24
Intra	2	Eurodollar - Tier 5 vs. Tier 6	\$242	\$220	Mo.17-20 v. 21-24
Intra	3	Eurodollar - Tier 5 vs. Tier 5	\$143	\$130	Mo.17-20 v. Mo.17-20
Intra	4	Eurodollar - Tier 4 vs. Tier 6	\$352	\$320	Mo.13-16 v. Mo.21-24
Intra	5	Eurodollar - Tier 4 vs. Tier 5	\$303	\$275	Mo.13-16 v. Mo.17-20
Intra	6	Eurodollar - Tier 4 vs. Tier 4	\$220	\$200	Mo.13-16 v. Mo.13-16
Intra	7	Eurodollar - Tier 3 vs. Tier 6	\$303	\$275	Mo.9-12 v. Mo.21-24
Intra	8	Eurodollar - Tier 3 vs. Tier 5	\$314	\$285	Mo.9-12 v. Mo.17-20
Intra	9	Eurodollar - Tier 3 vs. Tier 4	\$259	\$235	Mo.9-12 v. Mo.13-16
Intra	10	Eurodollar - Tier 3 vs. Tier 3	\$231	\$210	Mo.9-12 v. Mo.9-12
Intra	11	Eurodollar - Tier 2 vs. Tier 6	\$193	\$175	Mo.5-8 v. Mo.21-24
Intra	12	Eurodollar - Tier 2 vs. Tier 5	\$275	\$250	Mo.5-8 v. Mo.17-20
Intra	13	Eurodollar - Tier 2 vs. Tier 4	\$215	\$195	Mo.5-8 v. Mo.13-16
Intra	14	Eurodollar - Tier 2 vs. Tier 3	\$220	\$200	Mo.5-8 v. Mo.9-12
Intra	15	Eurodollar - Tier 2 vs. Tier 2	\$171	\$155	Mo.5-8 v. Mo.5-8
Intra	16	Eurodollar - Tier 1 vs. Tier 6	\$99	\$90	Mo.1-4 v. Mo.21-24
Intra	17	Eurodollar - Tier 1 vs. Tier 5	\$176	\$160	Mo.1-4 v. Mo.17-20



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Intra	18	Eurodollar - Tier 1 vs. Tier 4	\$121	\$110	Mo.1-4 v. Mo.13-16
Intra	19	Eurodollar - Tier 1 vs. Tier 3	\$165	\$150	Mo.1-4 v. Mo.9-12
Intra	20	Eurodollar - Tier 1 vs. Tier 2	\$127	\$115	Mo.1-4 v. Mo.5-8
Intra	21	Eurodollar - Tier 1 vs. Tier 1	\$110	\$100	Mo.1-4 v. Mo.1-4

Note: Calendar spread margin requirements may differ from the published amounts due to Scan Risk applied to spreads for products in which the months are configured into tiers. The difference in outright rates for each tier is applied in addition to the published rate.

Please contact ELX Support at 877-359-6610/212-915-1200 or via e-mail at support@elxfutures.com with any questions.