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March 12, 2015
ELXNTP-MAR-15003

MARGIN RATES FOR EURODOLLAR FUTURES
EFFECTIVE DATE (close of business): March 12, 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)	\$210	\$231	Mo.1-04
Outright	N/A	Eurodollar (GEE)	\$350	\$385	Mo.05-08
Outright	N/A	Eurodollar (GEE)	\$515	\$567	Mo.09-12
Outright	N/A	Eurodollar (GEE)	\$630	\$693	Mo.13-16
Outright	N/A	Eurodollar (GEE)	\$670	\$737	Mo.17-20
Outright	N/A	Eurodollar (GEE)	\$670	\$737	Mo.21-24
Intra	1	Eurodollar - Tier 6 vs. Tier 6	\$115	\$127	Mo.21-24 v. 21-24
Intra	2	Eurodollar - Tier 5 vs. Tier 6	\$270	\$297	Mo.17-20 v. 21-24
Intra	3	Eurodollar - Tier 5 vs. Tier 5	\$135	\$149	Mo.17-20 v. Mo.17-20
Intra	4	Eurodollar - Tier 4 vs. Tier 6	\$390	\$429	Mo.13-16 v. Mo.21-24
Intra	5	Eurodollar - Tier 4 vs. Tier 5	\$295	\$325	Mo.13-16 v. Mo.17-20
Intra	6	Eurodollar - Tier 4 vs. Tier 4	\$200	\$220	Mo.13-16 v. Mo.13-16
Intra	7	Eurodollar - Tier 3 vs. Tier 6	\$430	\$473	Mo.9-12 v. Mo.21-24
Intra	8	Eurodollar - Tier 3 vs. Tier 5	\$385	\$424	Mo.9-12 v. Mo.17-20
Intra	9	Eurodollar - Tier 3 vs. Tier 4	\$335	\$369	Mo.9-12 v. Mo.13-16
Intra	10	Eurodollar - Tier 3 vs. Tier 3	\$255	\$281	Mo.9-12 v. Mo.9-12
Intra	11	Eurodollar - Tier 2 vs. Tier 6	\$390	\$429	Mo.5-8 v. Mo.21-24
Intra	12	Eurodollar - Tier 2 vs. Tier 5	\$380	\$418	Mo.5-8 v. Mo.17-20
Intra	13	Eurodollar - Tier 2 vs. Tier 4	\$365	\$402	Mo.5-8 v. Mo.13-16
Intra	14	Eurodollar - Tier 2 vs. Tier 3	\$345	\$380	Mo.5-8 v. Mo.9-12
Intra	15	Eurodollar - Tier 2 vs. Tier 2	\$220	\$242	Mo.5-8 v. Mo.5-8
Intra	16	Eurodollar - Tier 1 vs. Tier 6	\$225	\$248	Mo.1-4 v. Mo.21-24
Intra	17	Eurodollar - Tier 1 vs. Tier 5	\$215	\$237	Mo.1-4 v. Mo.17-20



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Intra	18	Eurodollar - Tier 1 vs. Tier 4	\$210	\$231	Mo.1-4 v. Mo.13-16
Intra	19	Eurodollar - Tier 1 vs. Tier 3	\$195	\$215	Mo.1-4 v. Mo.9-12
Intra	20	Eurodollar - Tier 1 vs. Tier 2	\$140	\$154	Mo.1-4 v. Mo.5-8
Intra	21	Eurodollar - Tier 1 vs. Tier 1	\$130	\$143	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.