

NYSE LIFFE US INFO MEMO NO. 19/2013

Issue Date: Jul 19,2013
Effective Date: Jul 23,2013

CHANGE IN MARGIN RATES

Summary

This Information Memo notifies Members that NYSE Liffe U.S.'s (the "Exchange") clearing service provider will change customer margin levels effective trade date Jul 23, 2013.

- 1.1 Effective trade date Jul 23, 2013, the Exchange's clearing service provider will change customer margin levels for the Futures on the U.S. Treasury DTCC GCF Repo Index®, the U.S. Agency DTCC GCF Repo Index®, and the U.S. Mortgage-Backed Securities DTCC GCF Repo Index®.
- 1.2 Customer margin rates for all other exchange products are unchanged. The new levels have been posted on the Exchange's website which can be accessed via: <http://www.nyseliffeus.com/margin-requirements>.