

February 3, 2012
ELXNTP-MAR-12002

MARGIN RATE FOR UST AND EURODOLLAR FUTURES
EFFECTIVE DATE (close of business): February 6, 2012

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

<u>Spread Type</u>	<u>Priority Spread #</u>	<u>Position</u>	<u>Old Rate</u>	<u>New Rate</u>	<u>Period / Ratio</u>
Outright	N/A	5 Year Treasury Note (ZFE)	\$750	\$600	N/A
Outright	N/A	10 Year Treasury Note (ZNE)	\$1,400	\$1,100	N/A
Outright	N/A	U.S. Treasury Bond (ZBE)	\$3,200	\$2,800	N/A
Outright	N/A	Ultra Long Bond (ZUE)	\$5,350	\$4,500	N/A
Outright	N/A	Eurodollar (GEE)	\$450	\$375	Mo.1-04
Outright	N/A	Eurodollar (GEE)	\$550	\$425	Mo.05-08
Outright	N/A	Eurodollar (GEE)	\$600	\$475	Mo.09-12
Outright	N/A	Eurodollar (GEE)	\$650	\$525	Mo.13-16
Outright	N/A	Eurodollar (GEE)	\$700	\$575	Mo.17-20
Outright	N/A	Eurodollar (GEE)	\$750	\$625	Mo.21-24

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