

July 9, 2009
 ELXNTP-MAR-09006

MARGIN RATES

EFFECTIVE DATE (close of business): July 10, 2009

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

OUTRIGHT AND INTRA-SPREAD MARGIN RATES

futures contract	initial/maintenance		intra spread rate	
	old	new	old	new
Short Term (2 Year) U.S. Treasury Note (ZTe)	na	800	na	350
Medium Term (5 Year) U.S. Treasury Note (ZFe)	na	1000	na	250
Long Term (6 ½ to 10 Year) U.S. Treasury Note (ZNe)	na	1800	na	300
U.S. Treasury Bond (ZBe)	na	3200	na	125

INTER-SPREAD RATES

Scan Based Treasury Spread

Treasury Bond (ZBe)/Long Term (ZNe)/Medium Term (ZFe)/Short Term (ZTe)

	old	new
Ratio:	na	+2: +3: +5: -6
Credit:	na	80%

Please contact ELX Support at 877-359-6610/212-294-7771 or via e-mail at support@elxfutures.com with any questions.