

January 8, 2010
 ELXNTP-MAR-10002

MARGIN RATES

EFFECTIVE DATE (close of business): January 11, 2010

Please be advised that the following minimum margin rates are effective at the close of business on the date referenced above. Changes to existing rates are highlighted in the tables below.

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)	600	600	150	150
Medium Term (5 Year) U.S. Treasury Note (ZFe)	800	800	150	150
Long Term (6 ½ to 10 Year) U.S. Treasury Note (ZNe)	1500	1500	150	150
U.S. Treasury Bond (ZBe)	2400	2400	125	125
Ultra Long-Term U.S. Treasury Bond (ZBe)	na	2500	na	125

INTER-SPREAD RATES

Scan Based Treasury Spread

Ultra Long Bond (ZUe):Treasury Bond (ZBe):Long Term (ZNe):Medium Term (ZFe):Short Term (ZTe)

	old	new
Ratio:	na	2:2:3:5:6
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.