

June 17, 2010  
 ELXNTP-MAR-10018

MARGIN RATES FOR ELX EURODOLLAR FUTURES

EFFECTIVE DATE (close of business): June 18, 2010

Please be advised that the following minimum margin rates are effective at the close of business on the date referenced above. Applicable scan rates may apply in addition to rates for intra-commodity and inter-commodity rates provided below.

type	Position	period/ratio	margin
outright	Eurodollar (GEE)	Mo. 01-08	\$750
outright	Eurodollar (GEE)	Mo. 09-12	\$850
intra	Eurodollar (GEE) - Tier 1 vs. Tier 1	Mo. 01-04 vs. Mo. 01-04	\$250
intra	Eurodollar (GEE) - Tier 1 vs. Tier 2	Mo. 01-04 vs. Mo. 05-08	\$300
intra	Eurodollar (GEE) - Tier 1 vs. Tier 3	Mo. 01-04 vs. Mo. 09-12	\$450
intra	Eurodollar (GEE) - Tier 2 vs. Tier 2	Mo. 05-08 vs. Mo. 05-08	\$350
intra	Eurodollar (GEE) - Tier 2 vs. Tier 3	Mo. 05-08 vs. Mo. 09-12	\$300
intra	Eurodollar (GEE) - Tier 3 vs. Tier 3	Mo. 09-12 vs. Mo. 09-12	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 01-02	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 02-03	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 03-04	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 04-05	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 05-06	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 06-07	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 07-08	\$200
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 08-09	\$0
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 09-10	\$75
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 10-11	\$75
intra	Eurodollar (GEE) - All Months Consecutive Spread	Mo. 11-12	\$75
intra	Eurodollar (GEE) - All Months Butterfly	Mo. 01	\$200
intra	Eurodollar (GEE) - All Months Butterfly	Mo. 02	\$100
intra	Eurodollar (GEE) - All Months Butterfly	Mo. 03	\$0
intra	Eurodollar (GEE) - All Months Butterfly	Mo. 04	\$0
intra	Eurodollar (GEE) - All Months Butterfly	Mo. 05	\$75
intra	Eurodollar (GEE) - All Months Butterfly	Mo. 06	\$75
intra	Eurodollar (GEE) - 3 Month Butterfly	Mo. 01	\$250
intra	Eurodollar (GEE) - 3 Month Butterfly	Mo. 02	\$200
intra	Eurodollar (GEE) - 3 Month Butterfly	Mo. 03	\$150
intra	Eurodollar (GEE) - 3 Month Butterfly	Mo. 04	\$100
intra	Eurodollar (GEE) - 6 Month Butterfly	Mo. 01	\$400
intra	Eurodollar (GEE) - 6 Month Butterfly	Mo. 02	\$300
intra	Eurodollar (GEE) - All Months GEE Double Butterfly	Mo.01	\$150
intra	Eurodollar (GEE) - All Months GEE Double Butterfly	Mo.02	\$0
intra	Eurodollar (GEE) - All Months GEE Double Butterfly	Mo.03	\$0
intra	Eurodollar (GEE) - All Months GEE Double Butterfly	Mo.04	\$0
intra	Eurodollar (GEE) - All Months GEE Double Butterfly	Mo.05	\$75
intra	Eurodollar (GEE) - 3 Month Double Butterfly	Mo.01	\$150

type	position	period/ratio	margin
intra	Eurodollar (GEE) - 3 Month Double Butterfly	Mo.02	\$100
intra	Eurodollar (GEE) - All Months Condor	Mo. 01	\$200
intra	Eurodollar (GEE) - All Months Condor	Mo. 02	\$100
intra	Eurodollar (GEE) - All Months Condor	Mo. 03	\$200
intra	Eurodollar (GEE) - All Months Condor	Mo. 04	\$0
intra	Eurodollar (GEE) - All Months Condor	Mo. 05	\$50
intra	Eurodollar (GEE) - 3 Month Condor	Mo. 01	\$400
intra	Eurodollar (GEE) - 3 Month Condor	Mo. 02	\$400
intra	Eurodollar (GEE) - All Months GEE Double Condor	Mo.1	\$100
intra	Eurodollar (GEE) - All Months GEE Double Condor	Mo.2	\$0
intra	Eurodollar (GEE) - All Months GEE Double Condor	Mo.3	\$0
intra	Eurodollar (GEE) - All Months GEE Double Condor	Mo.4	\$0
inter	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 01	+2:-5	85%
inter	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 02	+2:-5	85%
inter	10 Year Treasury Note (ZNE) vs. Eurodollar (GEE) Tier 03	+2:-5	85%
inter	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 01	+2:-3	60%
inter	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 02	+2:-3	60%
inter	2 Year Treasury Note (ZTE) vs. Eurodollar (GEE) Tier 03	+2:-3	60%
inter	30 Year Bond (ZBE) vs. Eurodollar (GEE) Tier 01	+1:-5	85%
inter	30 Year Bond (ZBE) vs. Eurodollar (GEE) Tier 02	+1:-5	85%
inter	30 Year Bond (ZBE) vs. Eurodollar (GEE) Tier 03	+1:-5	85%
inter	5 Year Note (ZFE) vs. Eurodollar (GEE) Tier 01	+2:-1	75%
inter	5 Year Note (ZFE) vs. Eurodollar (GEE) Tier 02	+2:-1	75%
inter	5 Year Note (ZFE) vs. Eurodollar (GEE) Tier 03	+2:-1	75%

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