

March 26, 2010
 ELXNTP-MAR-10008

MARGIN RATES

EFFECTIVE DATE (close of business): March 29, 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	
		current		current
Short Term (2 Year) U.S. Treasury Note (ZTe)		800		150
Medium Term (5 Year) U.S. Treasury Note (ZFe)		800		150
Long Term (6 ½ to 10 Year) U.S. Treasury Note (ZNe)		1100		150
U.S. Treasury Bond (ZBe)		1900		125
Ultra Long-Term U.S. Treasury Bond (ZBe)		2000		125

INTER-SPREAD RATES

Scan Spread Credit Rate

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

	old	new
Ratio:	2:2:3:5:6	2:2:3:5*
Credit:		70%

* dropped Short Term (ZTe) leg

Spread Credit Rate

Long Term (ZNe): Short (ZTe)

	old	new
Ratio:	na	1:2
Credit:	na	90%

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