

March 18, 2010
 ELXNTP-MAR-10007

MARGIN RATES

EFFECTIVE DATE (close of business): March 19, 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

<u>futures contract</u>	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 Based Treasury Spread

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

	old	new
Ratio:	2:2:3:6	2:2:3:6
Credit:	80%	70%

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