

**NOTICE TO MEMBERS**

**TO:** NFX Members and Member Organizations

**FROM:** NASDAQ OMX Futures Exchange

**DATE:** April 15, 2010

**RE:** Margin Notice: IDEX USD 1 Month Interest Rate Swap Futures, IDEX USD 1 Month Forward Start Interest Rate Swap Futures, IDEX USD 1 Month Forward Rate Agreement Futures, IDEX USD 3 Month Forward Rate Agreement Futures, and IDEX USD OIS Interest Rate Swap Futures

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**Executive Summary**

This NFX Notice To Members is being issued in anticipation of the listing on the NASDAQ OMX Futures Exchange (“NFX”) of IDEX USD 1 Month Interest Rate Swap Futures, IDEX USD 1 Month Forward Start Interest Rate Swap Futures, IDEX USD 1 Month Forward Rate Agreement Futures, IDEX USD 3 Month Forward Rate Agreement Futures, and IDEX USD OIS Interest Rate Swap Futures Contracts to be traded on the IDEX XT Electronic Trading System and cleared by International Derivatives Clearinghouse LLC.

Pursuant to NFX Rule F11, Customer Margin, NFX is publishing the minimum initial and maintenance margin rates for IDEX USD 1 Month Interest Rate Swap Futures, IDEX USD 1 Month Forward Start Interest Rate Swap Futures, IDEX USD 1 Month Forward Rate Agreement Futures, IDEX USD 3 Month Forward Rate Agreement Futures, and IDEX USD OIS Interest Rate Swap Futures Contracts. NFX will adopt minimum margin requirements prescribed by the International Derivatives Clearinghouse (“IDCH”).

Customer Initial & Maintenance Margin rates are the same. They may be found at [www.idcg.com](http://www.idcg.com) by clicking on the *Services* tab and then the *Margin Relief* tab.

Please direct any questions concerning this Notice to Daniel Carrigan, Senior Managing Director, at 215-496-5017, or Michael Dundon, Managing Director, IDCH, at 646-867-2528.