

## NOTICE TO MEMBERS

**TO:** NFX Members and Member Organizations  
**FROM:** NASDAQ OMX Futures Exchange  
**DATE:** August 10, 2010  
**RE:** Margin Notice: IDEX USD Defined Roll Interest Rate Swap Futures and IDEX USD Forward Start Defined Roll 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 Defined Roll Interest Rate Swap Futures and IDEX USD Forward Start Defined Roll Interest Rate Swap Futures 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 Defined Roll Interest Rate Swap Futures and IDEX USD Forward Start Defined Roll Interest Rate Swap Futures. 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 <http://idcg.com/idcg/services.html#margin>

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.