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IDCG Announcement #2010-0005

International Derivatives Clearinghouse Initial Margin Report

April 19, 2010

To: All Clearing Participants
 From: Market Operations
 Subject: Indicative Margin Levels as of April 19, 2010
 Contract Size: 1
 Notional Value Per Contract: 100,000
 Currency: USD

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (19-Apr-2010)	Previous Initial Margin Levels (5-Apr-2010)	Change
		USD	USD	USD
IRSU	USD_IRS_3M_30Y	4,600	4,600	0
IRSU	USD_IRS_3M_25Y	4,000	4,000	0
IRSU	USD_IRS_3M_20Y	3,700	3,700	0
IRSU	USD_IRS_3M_15Y	3,100	3,100	0
IRSU	USD_IRS_3M_10Y	2,500	2,500	0
IRSU	USD_IRS_3M_09Y	2,200	2,200	0
IRSU	USD_IRS_3M_08Y	2,000	2,000	0
IRSU	USD_IRS_3M_07Y	1,800	1,800	0
IRSU	USD_IRS_3M_06Y	1,600	1,600	0
IRSU	USD_IRS_3M_05Y	1,400	1,400	0
IRSU	USD_IRS_3M_04Y	1,300	1,300	0
IRSU	USD_IRS_3M_03Y	1,100	1,100	0
IRSU	USD_IRS_3M_02Y	700	700	0
FRA3M	USD_FRA_3M_24M	1,600	0	1,600
FRA3M	USD_FRA_3M_18M	2,000	0	2,000
FRA3M	USD_FRA_3M_12M	700	0	700
FRA3M	USD_FRA_3M_06M	500	0	500
IRS1M	USD_IRS_1M_30Y	4,100	0	4,100
IRS1M	USD_IRS_1M_25Y	3,700	0	3,700
IRS1M	USD_IRS_1M_20Y	3,400	0	3,400
IRS1M	USD_IRS_1M_15Y	3,100	0	3,100
IRS1M	USD_IRS_1M_10Y	2,400	0	2,400
IRS1M	USD_IRS_1M_09Y	2,300	0	2,300
IRS1M	USD_IRS_1M_08Y	2,000	0	2,000
IRS1M	USD_IRS_1M_07Y	1,800	0	1,800
IRS1M	USD_IRS_1M_06Y	1,600	0	1,600
IRS1M	USD_IRS_1M_05Y	1,300	0	1,300
IRS1M	USD_IRS_1M_04Y	1,000	0	1,000
IRS1M	USD_IRS_1M_03Y	700	0	700
IRS1M	USD_IRS_1M_02Y	400	0	400

Note: All Off-The-Run contracts will be margined at the next highest maturity bucket until rolled into the next lowest spot maturity bucket

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (19-Apr-2010)	Previous Initial Margin Levels (5-Apr-2010)	Change
		USD	USD	USD
FRA1M	USD_FRA_1M_24M	300	0	300
FRA1M	USD_FRA_1M_18M	300	0	300
FRA1M	USD_FRA_1M_12M	600	0	600
FRA1M	USD_FRA_1M_06M	100	0	100
OIS	USD_OIS_OIS_5Y	1,500	0	1,500
OIS	USD_OIS_OIS_4Y	1,200	0	1,200
OIS	USD_OIS_OIS_3Y	700	0	700
OIS	USD_OIS_OIS_2Y	500	0	500
OIS	USD_OIS_OIS_12M	200	0	200

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Disclaimer: IDCH reserves the right to change margin requirements at anytime without prior notice

Note: All Off-The-Run contracts will be margined at the next highest maturity bucket until rolled into the next lowest spot maturity bucket