International Derivatives Clearing Group, LLC
150 East 52nd Street
5th Floor
New York, NY 10022
212.933.9800 office
212.933.9801 fax

www.IDCG.com

IDCG Announcement #2010-0006

International Derivatives Clearinghouse Initial Margin Report

April 26, 2010

To:	All Clearing Participants
From:	Market Operations
Subject:	Indicative Margin Levels as of April 26, 2010
Contract Size:	1
Notional Value Per Contract:	100,000
Currency:	USD

Please note that IDCH's margin methodology has changed from a single day price change to a three day price change.

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (26-Apr-2010)	Previous Initial Margin Levels (19-Apr-2010)	Change
		USD	USD	USD
IRSU	USD_IRS_3M_30Y	5000	4,600	400
IRSU	USD_IRS_3M_25Y	4600	4,000	600
IRSU	USD_IRS_3M_20Y	4200	3,700	500
IRSU	USD_IRS_3M_15Y	3600	3,100	500
IRSU	USD_IRS_3M_10Y	2800	2,500	300
IRSU	USD_IRS_3M_09Y	2600	2,200	400
IRSU	USD_IRS_3M_08Y	2400	2,000	400
IRSU	USD_IRS_3M_07Y	2200	1,800	400
IRSU	USD_IRS_3M_06Y	1900	1,600	300
IRSU	USD_IRS_3M_05Y	1600	1,400	200
IRSU	USD_IRS_3M_04Y	1300	1,300	0
IRSU	USD_IRS_3M_03Y	1100	1,100	0
IRSU	USD_IRS_3M_02Y	700	700	0
FRA3M	USD_FRA_3M_24M	1300	1,600	-300
FRA3M	USD_FRA_3M_18M	1100	2,000	-900
FRA3M	USD_FRA_3M_12M	800	700	100
FRA3M	USD_FRA_3M_06M	500	500	0
IRS1M	USD_IRS_1M_30Y	4900	4,100	800
IRS1M	USD_IRS_1M_25Y	4500	3,700	800
IRS1M	USD_IRS_1M_20Y	4100	3,400	700
IRS1M	USD_IRS_1M_15Y	3700	3,100	600
IRS1M	USD_IRS_1M_10Y	3100	2,400	700
IRS1M	USD_IRS_1M_09Y	2900	2,300	600
IRS1M	USD_IRS_1M_08Y	2600	2,000	600
IRS1M	USD_IRS_1M_07Y	2300	1,800	500
IRS1M	USD_IRS_1M_06Y	2000	1,600	400
IRS1M	USD_IRS_1M_05Y	1700	1,300	400
IRS1M	USD_IRS_1M_04Y	1200	1,000	200
IRS1M	USD_IRS_1M_03Y	900	700	200
IRS1M	USD_IRS_1M_02Y	500	400	100

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 (26-Apr-2010)	Previous Initial Margin Levels (19-Apr-2010)	Change
		USD	USD	USD
FRA1M	USD_FRA_1M_24M	500	300	200
FRA1M	USD_FRA_1M_18M	400	300	100
FRA1M	USD_FRA_1M_12M	300	600	-300
FRA1M	USD_FRA_1M_06M	200	100	100
OIS	USD_OIS_OIS_5Y	1800	1,500	300
OIS	USD_OIS_OIS_4Y	1400	1,200	200
OIS	USD_OIS_OIS_3Y	900	700	200
OIS	USD_OIS_OIS_2Y	500	500	0
OIS	USD_OIS_OIS_12M	200	200	0

Please call or e-mail one of the following contacts if you have any questions:

Michael Dundon (646) 867-2528 Michael.Dundon@idcg.com

Garry O'Connor (646) 867-2539 Garry.Oconnor@idcg.com

Market Operations (888) 688-4324 MarketOperations@idcg.com

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