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IDCG Announcement #2010-0008

International Derivatives Clearinghouse Initial Margin Report

May 12, 2010

To: All Clearing Participants
 From: Market Operations
 Subject: Indicative Margin Levels as of May 12, 2010
 Contract Size: 1
 Notional Value Per Contract: 100,000
 Currency: USD

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (12-May-2010)	Previous Initial Margin Levels (05-May-2010)	Change
		USD	USD	USD
IRSU	USD_IRS_3M_30Y	6,900	5,000	1,900
IRSU	USD_IRS_3M_25Y	6,300	4,600	1,700
IRSU	USD_IRS_3M_20Y	5,500	4,200	1,300
IRSU	USD_IRS_3M_15Y	4,400	3,600	800
IRSU	USD_IRS_3M_10Y	3,200	2,800	400
IRSU	USD_IRS_3M_09Y	3,000	2,600	400
IRSU	USD_IRS_3M_08Y	2,700	2,400	300
IRSU	USD_IRS_3M_07Y	2,400	2,200	200
IRSU	USD_IRS_3M_06Y	2,100	1,900	200
IRSU	USD_IRS_3M_05Y	1,700	1,600	100
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	200	200	0
FRA3M	USD_FRA_3M_18M	200	200	0
FRA3M	USD_FRA_3M_12M	150	150	0
FRA3M	USD_FRA_3M_06M	150	150	0
IRS1M	USD_IRS_1M_30Y	7,200	5,100	2,100
IRS1M	USD_IRS_1M_25Y	6,600	4,700	1,900
IRS1M	USD_IRS_1M_20Y	5,700	4,300	1,400
IRS1M	USD_IRS_1M_15Y	4,700	3,800	900
IRS1M	USD_IRS_1M_10Y	3,400	3,100	300
IRS1M	USD_IRS_1M_09Y	3,200	2,900	300
IRS1M	USD_IRS_1M_08Y	2,900	2,600	300
IRS1M	USD_IRS_1M_07Y	2,600	2,400	200
IRS1M	USD_IRS_1M_06Y	2,200	2,000	200
IRS1M	USD_IRS_1M_05Y	1,800	1,700	100
IRS1M	USD_IRS_1M_04Y	1,400	1,300	100
IRS1M	USD_IRS_1M_03Y	1,000	900	100
IRS1M	USD_IRS_1M_02Y	500	500	0

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 (12-May-2010)	Previous Initial Margin Levels (05-May-2010)	Change
		USD	USD	USD
FRA1M	USD_FRA_1M_24M	100	100	0
FRA1M	USD_FRA_1M_18M	100	100	0
FRA1M	USD_FRA_1M_12M	100	100	0
FRA1M	USD_FRA_1M_06M	100	100	0
OIS	USD_OIS_OIS_02Y	800	600	200
OIS	USD_OIS_OIS_12M	200	200	0

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

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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