



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 #2009-0011

**International Derivatives Clearinghouse Initial Margin Report**

June 5, 2009

To: All Clearing Participants  
From: Market Operations  
Subject: Indicative Margin Levels as of June 05, 2009  
Contract Size: 1  
Notional Value Per Contract: 100,000  
Currency: USD

Initial Margin Risk Bucket	Current Initial Margin Levels (05-June-2009)	Previous Initial Margin Levels (2-June-2009)	Change
	USD	USD	USD
IRD2Y	1,000	600	400
IRD3Y	1,600	800	800
IRD4Y	2,400	1,200	1,200
IRD5Y	3,000	1,500	1,500
IRD6Y	1,900	1,900	0
IRD7Y	2,300	2,300	0
IRD8Y	2,700	2,700	0
IRD9Y	3,000	3,000	0
IRD10Y	3,300	3,300	0
IRD15Y	4,400	6,400	-2,000
IRD20Y	5,100	9,400	-4,300
IRD25Y	5,800	12,400	-6,600
IRD30Y	7,300	14,900	-7,600

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

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

Michael Dundon (646) 867-2528 [Michael.Dundon@idcg.com](mailto:Michael.Dundon@idcg.com)  
Garry O'Connor (646) 867-2539 [Garry.Oconnor@idcg.com](mailto:Garry.Oconnor@idcg.com)  
Market Operations (888) 688-4324 [MarketOperations@idcg.com](mailto:MarketOperations@idcg.com)

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