



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
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