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IDCG Announcement #2009-0005

International Derivatives Clearinghouse Initial Margin Report

April 23, 2009

To: All Clearing Participants
From: Market Operations
Subject: Indicative Margin Levels as of April 23, 2009
Contract Size: 1
Notional Value Per Contract: 100,000
Currency: USD

| Initial Margin Risk Bucket | Current Initial Margin Levels (23-Apr-2009) | Previous Initial Margin Levels (7-Apr-2009) | Change |
|----------------------------|--|--|--------|
| | USD | USD | USD |
| IRD2Y | 600 | 2,500 | -1,900 |
| IRD3Y | 800 | 2,600 | -1,800 |
| IRD4Y | 1,200 | 2,800 | -1,600 |
| IRD5Y | 1,500 | 2,800 | -1,300 |
| IRD6Y | 1,900 | 2,600 | -700 |
| IRD7Y | 2,300 | 3,000 | -700 |
| IRD8Y | 2,700 | 3,000 | -300 |
| IRD9Y | 3,000 | 3,600 | -600 |
| IRD10Y | 3,300 | 3,300 | 0 |
| IRD15Y | 6,400 | 6,400 | 0 |
| IRD20Y | 9,400 | 9,400 | 0 |
| IRD25Y | 12,400 | 12,400 | 0 |
| IRD30Y | 14,900 | 14,900 | 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

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