



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 #2009-0015

**International Derivatives Clearinghouse Initial Margin Report**

September 9, 2009

To: All Clearing Participants  
From: Market Operations  
Subject: Indicative Margin Levels as of September 9, 2009  
Contract Size: 1  
Notional Value Per Contract: 100,000  
Currency: USD

Initial Margin Risk Bucket	Current Initial Margin Levels (9-Sep-2009)	Previous Initial Margin Levels (3-Aug-2009)	Change
	USD	USD	USD
IRD2Y	700	700	0
IRD3Y	1,100	1,100	0
IRD4Y	1,300	1,300	0
IRD5Y	1,700	1,700	0
IRD6Y	2,100	2,100	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	4,100	4,100	0
IRD20Y	4,900	4,900	0
IRD25Y	4,600	4,600	0
IRD30Y	5,800	5,800	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:**

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**