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**IDCG Announcement #2010-0007**

**International Derivatives Clearinghouse Initial Margin Report**

May 5, 2010

To: All Clearing Participants  
 From: Market Operations  
 Subject: Indicative Margin Levels as of May 05, 2010  
 Contract Size: 1  
 Notional Value Per Contract: 100,000  
 Currency: USD

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (05-May-2010)	Previous Initial Margin Levels (26-Apr-2010)	Change
		USD	USD	USD
IRSU	USD_IRS_3M_30Y	5000	5,000	0
IRSU	USD_IRS_3M_25Y	4600	4,600	0
IRSU	USD_IRS_3M_20Y	4200	4,200	0
IRSU	USD_IRS_3M_15Y	3600	3,600	0
IRSU	USD_IRS_3M_10Y	2800	2,800	0
IRSU	USD_IRS_3M_09Y	2600	2,600	0
IRSU	USD_IRS_3M_08Y	2400	2,400	0
IRSU	USD_IRS_3M_07Y	2200	2,200	0
IRSU	USD_IRS_3M_06Y	1900	1,900	0
IRSU	USD_IRS_3M_05Y	1600	1,600	0
IRSU	USD_IRS_3M_04Y	1300	1,300	0
IRSU	USD_IRS_3M_03Y	1100	1,100	0
IRSU	USD_IRS_3M_02Y	700	700	0
FRA3M	USD_FRA_3M_24M	200	1,300	-1,100
FRA3M	USD_FRA_3M_18M	200	1,100	-900
FRA3M	USD_FRA_3M_12M	150	800	-650
FRA3M	USD_FRA_3M_06M	150	500	-350
IRS1M	USD_IRS_1M_30Y	5100	4,900	200
IRS1M	USD_IRS_1M_25Y	4700	4,500	200
IRS1M	USD_IRS_1M_20Y	4300	4,100	200
IRS1M	USD_IRS_1M_15Y	3800	3,700	100
IRS1M	USD_IRS_1M_10Y	3100	3,100	0
IRS1M	USD_IRS_1M_09Y	2900	2,900	0
IRS1M	USD_IRS_1M_08Y	2600	2,600	0
IRS1M	USD_IRS_1M_07Y	2400	2,300	100
IRS1M	USD_IRS_1M_06Y	2000	2,000	0
IRS1M	USD_IRS_1M_05Y	1700	1,700	0
IRS1M	USD_IRS_1M_04Y	1300	1,200	100
IRS1M	USD_IRS_1M_03Y	900	900	0
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 (05-May-2010)	Previous Initial Margin Levels (26-Apr-2010)	Change
		USD	USD	USD
FRA1M	USD_FRA_1M_24M	100	500	-400
FRA1M	USD_FRA_1M_18M	100	400	-300
FRA1M	USD_FRA_1M_12M	100	300	-200
FRA1M	USD_FRA_1M_06M	100	200	-100
OIS	USD_OIS_OIS_02Y	600	500	100
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***

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