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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