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IDCG Announcement #2009-0001

International Derivatives Clearinghouse Initial Margin Report

January 6, 2009

To: All Clearing Participants
From: Market Operations
Subject: Indicative Margin Levels as of January 6, 2009
Contract Size: 1
Notional Value Per Contract: 100,000
Currency: USD

Notes: January 2009 Initial Margins remain unchanged from previous levels published at the IDCH launch on December 29, 2008

Initial Margin Risk Bucket	Current Initial Margin Levels (6-Jan-2009)	Previous Initial Margin Levels (29-Dec-2008)	Change
	USD	USD	USD
IRD2Y	2,500	2,500	0
IRD3Y	2,600	2,600	0
IRD4Y	2,800	2,800	0
IRD5Y	2,800	2,800	0
IRD6Y	2,600	2,600	0
IRD7Y	3,000	3,000	0
IRD8Y	3,000	3,000	0
IRD9Y	3,600	3,600	0
IRD10Y	3,400	3,400	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