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IDCG Announcement #2009-0013

International Derivatives Clearinghouse Initial Margin Report

July 6, 2009

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

Initial Margin Risk Bucket	Current Initial Margin Levels (06-July-2009)	Previous Initial Margin Levels (10-June-2009)	Change
	USD	USD	USD
IRD2Y	700	700	0
IRD3Y	1,100	1,000	100
IRD4Y	1,300	1,200	100
IRD5Y	1,700	1,500	200
IRD6Y	2,100	1,900	200
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	4,400	-300
IRD20Y	4,900	5,100	-200
IRD25Y	5,000	5,800	-800
IRD30Y	5,800	7,300	-1,500

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