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IDCG Announcement #2009-0010

International Derivatives Clearinghouse Initial Margin Report

June 2, 2009

To: All Clearing Participants
From: Market Operations
Subject: Indicative Margin Levels as of June 02, 2009
Contract Size: 1
Notional Value Per Contract: 100,000
Currency: USD

Initial Margin Risk Bucket	Current Initial Margin Levels (02-June-2009)	Previous Initial Margin Levels (1-June-2009)	Change
	USD	USD	USD
IRD2Y	600	600	0
IRD3Y	800	800	0
IRD4Y	1,200	1,200	0
IRD5Y	1,500	3,000	-1,500
IRD6Y	1,900	3,800	-1,900
IRD7Y	2,300	4,600	-2,300
IRD8Y	2,700	5,400	-2,700
IRD9Y	3,000	6,000	-3,000
IRD10Y	3,300	6,600	-3,300
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