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IDCG Announcement #2009-0012

International Derivatives Clearinghouse Initial Margin Report

June 10, 2009

To: All Clearing Participants
From: Market Operations
Subject: Indicative Margin Levels as of June 10, 2009
Contract Size: 1
Notional Value Per Contract: 100,000
Currency: USD

Initial Margin Risk Bucket	Current Initial Margin Levels (10-June-2009)	Previous Initial Margin Levels (5-June-2009)	Change
	USD	USD	USD
IRD2Y	700	1,000	-300
IRD3Y	1,000	1,600	-600
IRD4Y	1,200	2,400	-1,200
IRD5Y	1,500	3,000	-1,500
IRD6Y	1,900	1,900	0
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	4,400	4,400	0
IRD20Y	5,100	5,100	0
IRD25Y	5,800	5,800	0
IRD30Y	7,300	7,300	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