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IDCG Announcement #2009-0006

**International Derivatives Clearinghouse Initial Margin Report**

May 11, 2009

To: All Clearing Participants  
From: Market Operations  
Subject: Indicative Margin Levels as of May 11, 2009  
Contract Size: 1  
Notional Value Per Contract: 100,000  
Currency: USD

| Initial Margin Risk Bucket | Current Initial Margin Levels<br>(11-May-2009) | Previous Initial Margin Levels<br>(23-Apr-2009) | Change |
|----------------------------|------------------------------------------------|-------------------------------------------------|--------|
|                            | USD                                            | USD                                             | USD    |
| IRD2Y                      | 600                                            | 600                                             | 0      |
| IRD3Y                      | 800                                            | 800                                             | 0      |
| IRD4Y                      | 1,200                                          | 1,200                                           | 0      |
| IRD5Y                      | 1,500                                          | 1,500                                           | 0      |
| 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                     | 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**