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IDCG Announcement #2009-0016

International Derivatives Clearinghouse Initial Margin Report

October 1, 2009

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

Initial Margin Risk Bucket	Current Initial Margin Levels (1-Oct-2009)	Previous Initial Margin Levels (9-Sep-2009)	Change
	USD	USD	USD
IRD2Y	700	700	0
IRD3Y	1,100	1,100	0
IRD4Y	1,300	1,300	0
IRD5Y	1,400	1,700	-300
IRD6Y	1,600	2,100	-500
IRD7Y	2,100	2,300	-200
IRD8Y	2,300	2,700	-400
IRD9Y	2,500	3,000	-500
IRD10Y	3,000	3,300	-300
IRD15Y	4,100	4,100	0
IRD20Y	4,900	4,900	0
IRD25Y	4,600	4,600	0
IRD30Y	5,800	5,800	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

Offset Ratio													
	2Y	3Y	4Y	5Y	6Y	7Y	8Y	9Y	10Y	15Y	20Y	25Y	30Y
2Y	1.00	1.97	2.95	3.93	4.80	5.74	6.52	7.25	8.15	10.75	12.80	14.37	15.79
3Y	1.97	1.00	1.51	2.01	2.45	2.93	3.32	3.70	4.15	5.48	6.52	7.32	8.05
4Y	2.95	1.51	1.00	1.34	1.63	1.95	2.22	2.46	2.77	3.65	4.35	4.88	5.36
5Y	3.93	2.01	1.34	1.00	1.22	1.47	1.66	1.85	2.08	2.74	3.26	3.66	4.02
6Y	4.80	2.45	1.63	1.22	1.00	1.20	1.36	1.52	1.70	2.25	2.67	3.00	3.30
7Y	5.74	2.93	1.95	1.47	1.20	1.00	1.14	1.27	1.42	1.88	2.23	2.51	2.76
8Y	6.52	3.32	2.22	1.66	1.36	1.14	1.00	1.12	1.25	1.65	1.97	2.21	2.43
9Y	7.25	3.70	2.46	1.85	1.52	1.27	1.12	1.00	1.13	1.49	1.77	1.99	2.18
10Y	8.15	4.15	2.77	2.08	1.70	1.42	1.25	1.13	1.00	1.32	1.58	1.77	1.94
15Y	10.75	5.48	3.65	2.74	2.25	1.88	1.65	1.49	1.32	1.00	1.20	1.34	1.47
20Y	12.80	6.52	4.35	3.26	2.67	2.23	1.97	1.77	1.58	1.20	1.00	1.13	1.24
25Y	14.37	7.32	4.88	3.66	3.00	2.51	2.21	1.99	1.77	1.34	1.13	1.00	1.10
30Y	15.79	8.05	5.36	4.02	3.30	2.76	2.43	2.18	1.94	1.47	1.24	1.10	1.00

Relief Rate													
	2Y	3Y	4Y	5Y	6Y	7Y	8Y	9Y	10Y	15Y	20Y	25Y	30Y
2Y	90%	90%	80%	70%	65%	65%	60%	60%	55%	55%	50%	50%	50%
3Y	90%	90%	90%	90%	90%	85%	85%	85%	80%	80%	80%	75%	75%
4Y	80%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	85%	85%
5Y	70%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
6Y	65%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
7Y	65%	85%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
8Y	60%	85%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
9Y	60%	85%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
10Y	55%	80%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
15Y	55%	80%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
20Y	50%	80%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
25Y	50%	75%	85%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%
30Y	50%	75%	85%	90%	90%	90%	90%	90%	90%	90%	90%	90%	90%

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Disclaimer: IDCH reserves the right to change margin requirements at anytime without prior notice