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IDCH Notice to Members No. 0002-10

## Notice to Members

TO: Members of the International Derivatives Clearinghouse, LLC  
FROM: Market Operations  
SUBJECT: IDEX underlying code change scheduled for Mon, Oct 25  
DATE: October 15, 2010

The relation between our contract names and their underlying code will be modified as part of change to our production environment scheduled for the weekend of Oct. 23<sup>rd</sup>. The change will be put into production for Monday, Oct 25<sup>th</sup>.

This will address a problem that has existed in the past involving the underlying code of "IRS" for our 3-month USD Interest Swap contract. This has been a source of confusion since the contract name starts with "IRD".

We will change the underlying code in the Large Trade and Exchange Report so that the contract names always reflect the underlying code. This will make it much easier to reconcile the information in different reporting files, where some use the underlying code and others the contract name. The following table shows the "underlying code" for the contracts that IDEX currently offers.

Contract Type	Contract Name	Underlying
FRA 1M	FRA1M20120106	FRA1M
FRA 3M	FRA3M20120106	FRA3M
IRS 1M	IR1M20210701	IR1M
IRS 3M	IRD20150801	IRD
OIS	OIS09N16-11N18	OIS
3M FS	3FS20200923Y10	3FS10
1M FS	1FS20200923Y02	1FS02

If you have any questions, please contact Market Operations:

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