



International Derivatives Clearing Group, LLC
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IDCH Notice to Members No. 0001-11

Notice to Members

TO: Clearing Members of the International Derivatives Clearinghouse, LLC
FROM: Market Operations Department
SUBJECT: Curve point name change

DATE: May 2, 2011

Please be advised that the following curve point name changes have been made as of May 2, 2011:

USD 3 month SWAP curve

Previous name	New name
USD_3M_0003	USD_3M_FRA_FUT_0003
USD_3M_0104	USD_3M_FRA_FUT_0104
USD_3M_0205	USD_3M_FRA_FUT_0205
USD_3M_0306	USD_3M_FRA_FUT_0306
USD_3M_0407	USD_3M_FRA_FUT_0407
USD_3M_0508	USD_3M_FRA_FUT_0508
USD_3M_0609	USD_3M_FRA_FUT_0609
USD_3M_0710	USD_3M_FRA_FUT_0710
USD_3M_0811	USD_3M_FRA_FUT_0811
USD_3M_0912	USD_3M_FRA_FUT_0912
USD_3M_1013	USD_3M_FRA_FUT_1013
USD_3M_1114	USD_3M_FRA_FUT_1114
USD_3M_1215	USD_3M_FRA_FUT_1215
USD_3M_1316	USD_3M_FRA_FUT_1316
USD_3M_1417	USD_3M_FRA_FUT_1417
USD_3M_1518	USD_3M_FRA_FUT_1518
USD_3M_1619	USD_3M_FRA_FUT_1619
USD_3M_1720	USD_3M_FRA_FUT_1720
USD_3M_1821	USD_3M_FRA_FUT_1821
USD_3M_1922	USD_3M_FRA_FUT_1922
USD_3M_2023	USD_3M_FRA_FUT_2023



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USD_SWAP_2YR	USD_3M_SWAP_FUT_2YR
USD_SWAP_3YR	USD_3M_SWAP_FUT_3YR
USD_SWAP_4YR	USD_3M_SWAP_FUT_4YR
USD_SWAP_5YR	USD_3M_SWAP_FUT_5YR
USD_SWAP_6YR	USD_3M_SWAP_FUT_6YR
USD_SWAP_7YR	USD_3M_SWAP_FUT_7YR
USD_SWAP_8YR	USD_3M_SWAP_FUT_8YR
USD_SWAP_9YR	USD_3M_SWAP_FUT_9YR
USD_SWAP_10YR	USD_3M_SWAP_FUT_10YR
USD_SWAP_12YR	USD_3M_SWAP_FUT_12YR
USD_SWAP_15YR	USD_3M_SWAP_FUT_15YR
USD_SWAP_20YR	USD_3M_SWAP_FUT_20YR
USD_SWAP_25YR	USD_3M_SWAP_FUT_25YR
USD_SWAP_30YR	USD_3M_SWAP_FUT_30YR

USD 1 month curve

Previous name	New name
USD_1M_FRA_0102_11AM	USD_1M_FRA_FUT_0102_11AM
USD_1M_FRA_0203_11AM	USD_1M_FRA_FUT_0203_11AM
USD_1M_FRA_0304_11AM	USD_1M_FRA_FUT_0304_11AM
USD_1M_FRA_0405_11AM	USD_1M_FRA_FUT_0405_11AM
USD_1M_FRA_0506_11AM	USD_1M_FRA_FUT_0506_11AM
USD_1M_FRA_0607_11AM	USD_1M_FRA_FUT_0607_11AM
USD_1M_FRA_0708_11AM	USD_1M_FRA_FUT_0708_11AM
USD_1M_FRA_0809_11AM	USD_1M_FRA_FUT_0809_11AM
USD_1M_FRA_0910_11AM	USD_1M_FRA_FUT_0910_11AM
USD_1M_FRA_1011_11AM	USD_1M_FRA_FUT_1011_11AM
USD_1M_SWAP_1YR_11AM	USD_1M_SWAP_FUT_1YR_11AM
USD_1M_SWAP_18M_11AM	USD_1M_SWAP_FUT_18M_11AM
USD_1M_SWAP_2YR_11AM	USD_1M_SWAP_FUT_2YR_11AM
USD_1M_SWAP_3YR_11AM	USD_1M_SWAP_FUT_3YR_11AM
USD_1M_SWAP_4YR_11AM	USD_1M_SWAP_FUT_4YR_11AM
USD_1M_SWAP_5YR_11AM	USD_1M_SWAP_FUT_5YR_11AM
USD_1M_SWAP_7YR_11AM	USD_1M_SWAP_FUT_7YR_11AM
USD_1M_SWAP_10YR_11AM	USD_1M_SWAP_FUT_10YR_11AM
USD_1M_SWAP_12YR_11AM	USD_1M_SWAP_FUT_12YR_11AM
USD_1M_SWAP_15YR_11AM	USD_1M_SWAP_FUT_15YR_11AM
USD_1M_SWAP_20YR_11AM	USD_1M_SWAP_FUT_20YR_11AM
USD_1M_SWAP_25YR_11AM	USD_1M_SWAP_FUT_25YR_11AM
USD_1M_SWAP_30YR_11AM	USD_1M_SWAP_FUT_30YR_11AM



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USD 6 month curve

Previous name	New name
USD_6M_FRA_0006_11AM	USD_6M_FRA_FUT_0006_11AM
USD_6M_FRA_0107_11AM	USD_6M_FRA_FUT_0107_11AM
USD_6M_FRA_0208_11AM	USD_6M_FRA_FUT_0208_11AM
USD_6M_FRA_0309_11AM	USD_6M_FRA_FUT_0309_11AM
USD_6M_FRA_0410_11AM	USD_6M_FRA_FUT_0410_11AM
USD_6M_FRA_0511_11AM	USD_6M_FRA_FUT_0511_11AM
USD_6M_FRA_0612_11AM	USD_6M_FRA_FUT_0612_11AM
USD_6M_FRA_0713_11AM	USD_6M_FRA_FUT_0713_11AM
USD_6M_FRA_0814_11AM	USD_6M_FRA_FUT_0814_11AM
USD_6M_FRA_0915_11AM	USD_6M_FRA_FUT_0915_11AM
USD_6M_FRA_1016_11AM	USD_6M_FRA_FUT_1016_11AM
USD_6M_FRA_1117_11AM	USD_6M_FRA_FUT_1117_11AM
USD_6M_FRA_1218_11AM	USD_6M_FRA_FUT_1218_11AM
USD_6M_FRA_1319_11AM	USD_6M_FRA_FUT_1319_11AM
USD_6M_FRA_1420_11AM	USD_6M_FRA_FUT_1420_11AM
USD_6M_FRA_1521_11AM	Removed
USD_6M_FRA_1622_11AM	Removed
USD_6M_FRA_1723_11AM	Removed
USD_6M_SWAP_2YR_11AM	USD_6M_SWAP_FUT_2YR_11AM
USD_6M_SWAP_3YR_11AM	USD_6M_SWAP_FUT_3YR_11AM
USD_6M_SWAP_4YR_11AM	USD_6M_SWAP_FUT_4YR_11AM
USD_6M_SWAP_5YR_11AM	USD_6M_SWAP_FUT_5YR_11AM
USD_6M_SWAP_6YR_11AM	Removed
USD_6M_SWAP_7YR_11AM	USD_6M_SWAP_FUT_7YR_11AM
USD_6M_SWAP_8YR_11AM	Removed
USD_6M_SWAP_9YR_11AM	Removed
USD_6M_SWAP_10YR_11AM	USD_6M_SWAP_FUT_10YR_11AM
USD_6M_SWAP_12YR_11AM	USD_6M_SWAP_FUT_12YR_11AM
USD_6M_SWAP_15YR_11AM	USD_6M_SWAP_FUT_15YR_11AM
USD_6M_SWAP_20YR_11AM	USD_6M_SWAP_FUT_20YR_11AM
USD_6M_SWAP_25YR_11AM	USD_6M_SWAP_FUT_25YR_11AM
USD_6M_SWAP_30YR_11AM	USD_6M_SWAP_FUT_30YR_11AM

If you have any questions, please contact:

Market Operations

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