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IDCH Notice to Members No. 0002-11

Notice to Members

TO: Members of the International Derivatives Clearinghouse, LLC
FROM: Market Operations
SUBJECT: Name Change for Discount Curve files on SwapDrop.com for
Mon, May 23
DATE: May 23, 2011

Please be advised that beginning with the publication of the Official Curve as of the close of business on 23 May 2011 the names of the files that can be downloaded from www.swapdrop.com have been modified.

The new files names are:

1M FUT_INTRADAY
1M FUT_OFFICIAL
3M FUT_INTRADAY
3M FUT_OFFICIAL
INTRADAY
OIS FUT_INTRADAY
OIS FUT_OFFICIAL

The content of the files is unchanged. If you have any questions, please contact Market Operations:

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