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IDCH Notice to Members No. 0008-11

Notice to Members

TO: Members of the International Derivatives Clearinghouse, LLC
FROM: Market Operations Department
SUBJECT: DELISTING OF IDEX FUTURES CONTRACTS
DATE: December 1, 2011

This Notice informs members of the delisting of IDEX Swap Futures contracts as of Friday, December 16, 2011.

For the avoidance of doubt, the following IDEX contracts will be delisted as of that date:

- The IDEX USD Interest Rate Swap vs. 3 Month BBA Libor Future
- The IDEX USD Interest Rate Swap vs. 1 Month BBA Libor Future
- The IDEX USD Forward Starting Swap vs. 3 Month BBA Libor Future
- The IDEX USD Forward Starting Swap vs. 1 Month BBA Libor Future
- The IDEX USD 3 Month Forward Rate Agreement Future
- The IDEX USD 1 Month Forward Rate Agreement Future
- The IDEX USD Overnight Indexed Swap Future
- The IDEX USD Defined Roll Interest Rate Swap Future
- The IDEX USD Forward Start Defined Roll Interest Rate Swap Future

The contracts listed above will be removed from the IDCH rulebook effective December 16, 2011.

If you have any questions, please contact:

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