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April 22, 2016

VIA ECF

The Honorable Denise Cote
United States District Court
Daniel Patrick Moynihan United States Courthouse
500 Pearl Street, Room 1610
New York, NY 10007

Re: *In re Credit Default Swaps Antitrust Litig.*, No. 13 MD 2476 (DLC)

Dear Judge Cote:

On behalf of Plaintiffs in the above-referenced matter, we write pursuant to the Court's request for a report addressing Silver Point's concern about the accuracy of the reported trade dates for certain of its covered transactions. Silver Point laid out its concerns in a letter of April 18, 2016 to Class Counsel, which is attached hereto as Attachment 1. Attached hereto as Attachment 2 is the Second Supplemental Declaration of Sanjay Unni in Support of the Plan of Distribution, which evaluates and addresses Silver Point's concerns. In brief, the issue raised by Silver Point overwhelmingly relates to assignment transactions and, even if Silver Point's alternate proposed date fields for such transactions were adopted, there would be only a negligible impact on the Model's calculations of the claims of Silver Point and other class members.

We are available to address any additional questions the Court may have.

Respectfully submitted,

A handwritten signature in black ink, appearing to read 'Steig D. Olson'.

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CC: All Parties via ECF