

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 585
DATE: August 9, 2007
TO: Distribution
FROM: Deriv/SERV Product Management
SUBJECT: DTCC Deriv/SERV Equities Release 4.0

DTCC Deriv/SERV will implement **Equities Release 4.0** into Production on Thursday, August 16, 2007.

The release will add support for following Master Confirmation Agreements (MCAs):

- ISDA '07 European Share & Index Options (trades, full and partial terminations, increases, amendments and exits from DTCC);
- ISDA '07 Asia-Ex Japan (AEJ) Share & Index Variance Swaps (trades, full terminations, amendments and exits from DTCC);
- ISDA '07 European Share & Index Variance Swaps (trades, full terminations, amendments and exits from DTCC); and
- Equity Asia Share & Index Variance Swaps (trades, full terminations, amendments and exits from DTCC).

Furthermore, support for the Equity Asia SwapMCA has been expanded for further client coverage. Such MCA is not backward compatible; version 4.0 must be used.

Note: This release will complete Deriv/SERV's regional variance swap offering, which includes templates for the Americas, Europe, AEJ, and Japan.

Reminder (FOR MQ Users Only): This release will utilize a newer schema version of FpML (Version 4.3); therefore, in order to see the changes for this release in both PSE and Production, Users **MUST** request a version upgrade. Firm profiles will not automatically be upgraded. If a firm does not request the upgrade, they will not see the new release enhancement, but only the pre-release environment.

Please note the Derv/SERV applications (Mainframe and GUI) will be unavailable on Thursday, August 16, 2007 for 6 hours from 6:00 PM – 11:00 PM EST and 11:00 PM, 16 August 2007 – 4:00 AM 17 August 2007 GMT.

Please direct any queries related to this notice to your Relationship Manager or to DerivSERV_RMs@dtcc.com.