

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 651
DATE: April 2, 2008
TO: Distribution
FROM: Deriv/SERV Product Management
SUBJECT: DTCC Deriv/SERV Equities Release 2.0

DTCC Deriv/SERV will implement **Equities Release 2.0** into Production on Friday, April 4, 2008.

The Release will consist of the following main components as an expansion of its product offering:

- Support for the ISDA® cash-settled European Equity Finance Share Swap (EFS) Master Confirmation Agreement (MCA)
- Modification of the Options Multiplier field to a 12 integer and 5 decimal format
- Addition of the ISDA Canadian Supplement reference to American Option & Swap MCAs
- Flag to note expired or matured unconfirmed transaction on CSV downloads
- Support for the ISDA 2007 Full and Partial Lookthrough Depository Receipt Supplements
- Support for Prime Broker Billing
- Support for the optional Related Exchange ID field for the ISDA2005EquityAsiaExcludingJapan Interdealer MCA

FOR MQ Users Only: This release encompasses a modification to the current version 4, it will not require a version upgrade. Please note that, at a minimum, firms should be able to receive allege messages with the new functionality from their counterparts.

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