

#: **MS # 57**
Date: August 11, 2010
To: Distribution
From: MarkitSERV Product Management - Rates
Subject: MarkitSERV DSMatch Rates - Maintenance Release

At the close of business (NY) on Thursday, August 12, 2010, there will be a MarkitSERV DSMatch Rates release during which various enhancements will be moved into production for Interest Rate products. This notice refers to product enhancements. A separate notice will be issued for updates specific to the MarkitSERV Operating Procedures as related to these enhancements.

Inflation swap, new inflation index: AUD-CPI

- A new Inflation Index, AUD-CPI, will be added for Inflation Swaps. The defaults will be in line with market practice, as agreed at the DSMatch Rates Working Group and as detailed in the legal important notice.

Non-deliverable swap, new floating rate option: VND-Semi-Annual Swap Rate-11:00-BGCANTOR

- A new Floating Rate Option, VND-Semi-Annual Swap Rate-11BG, will be added for Interest Rates Swaps, representing the ISDA defined option VND-Semi-Annual Swap Rate-11:00-BGCANTOR. The defaults will be in line with market practice, as agreed at the DSMatch Rates Working Group and as detailed in the legal important notice.

Forward rate agreement, new floating rate option: KRW-CD-KSDA-Bloomberg

- A new Floating Rate Option, KRW-CD-KSDA-Bloomberg, will be added for Forward Rate Agreements. The defaults will be in line with market practice, as agreed at the DSMatch Rates Working Group and as detailed in the legal important notice.

Bond Option, new currency: AUD

- A new currency, AUD, will be added for Bond Options. The defaults will be in line with market practice, as agreed at the DSMatch Rates Working Group and as detailed in the legal important notice.

For DSMatch rates product information including the latest specifications which incorporate these changes, please go to http://www.dtcc.com/products/derivserv/members/trade_confirm_rates.php

The DSMatch rates operating procedures are available at <http://www.dtcc.com/customer/membership/derivserv/derivserv.php>.

Please be advised that the MarkitSERV DSMatch rates system will be unavailable from approximately 7:00 p.m. to 11:00 p.m. NY time.

Any questions or comments regarding this Important Notice or MarkitSERV in general should be directed to your MarkitSERV Client Account representative CAG@MarkitSERV.com or:

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