

IMPORTANT NOTICE

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#: **MS # 70**
Date: November 16, 2010
To: Distribution
From: MarkitSERV Product Management - Rates
Subject: MarkitSERV DSMatch Rates - Maintenance Release

At the close of business (NY) on Thursday, November 18, 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.

Cap/Floor Template, new floating rate option: KRW-CD-KSDA-Bloomberg

- A new Floating Rate Option, KRW-CD-KSDA-Bloomberg, will be added for Caps, Floors and Cap/Floor Structures. 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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