

# IMPORTANT NOTICE

DTCC Deriv/SERV LLC



**#:** 518  
**DATE:** February 20, 2007  
**TO:** Distribution  
**FROM:** Deriv/SERV Product Management  
**SUBJECT:** Deriv/SERV Interest Rates Release – 3.01

Deriv/SERV will implement the remaining components of full assignment processing and various Graphic User Interface (GUI) related enhancements for the Rates platform at the close of business date (NY) on February 22, 2007. This release consists of the following main components:

- Integrating MQ/FpML messaging for both the Remaining Party and the Transferee for full/partial assignment processing.
- Accommodating spreadsheet upload as another input method for assignment processing for both the Remaining Party and the Transferee
- Expand GUI related functionality to support the following:
  - Comparison percentages on the Assignment Search screen for all 3 parties of the assignment trade.
  - Modification capabilities on-screen.
  - Creation of assignment records.
  - Creation of DK and cancel records.
  - Acceptance of alleges (full and partial acceptance).

This release rounds out the Rates release that was launched in October 2006 and provides the core post-trade capabilities for the Rates product that is currently supported on the Credit platform space within Deriv/SERV.

Please refer to the Rates Webinar training schedule located on the Deriv/SERV website: (<http://derivserv.dtcc.com>), as well as, for the latest Rates Web User Guide.

Please direct any queries related to this notice to your Deriv/SERV relationship manager directly or to [Deriv\\_RMs@DTCC.com](mailto:Deriv_RMs@DTCC.com)