

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 532
DATE: March 27, 2007
TO: Distribution
FROM: Deriv/SERV Product Management
SUBJECT: DTCC Deriv/SERV Equities Release 3.0

DTCC Deriv/SERV will implement **Equities Release 3.0** into Production on Friday, April 6, 2007.

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

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

Note: The AEJ Options' template release will complete Deriv/SERV's regional options' offering, and include templates for the Americas, Europe, AEJ, and Japan.

In addition, other enhancements include:

- "Linked Transactions" and "Comments" field additions for all Equity Options, Equity Swaps and Variance Swaps; and
- Labeling the product type related to a download report.

Reminder (FOR MQ Users Only): This release will utilize a newer schema version of FpML (Version 4.2); therefore, in order to see the changes for this release in both PSE and Production, Users **MUST** send an email to DerivSERV_Implementation@dtcc.com and request an 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 direct any queries related to this notice to your Relationship Manager or to DerivSERV_RMs@dtcc.com.