

**#:** **MS 2**  
**Date:** September 8, 2009  
**To:** Distribution  
**From:** Legal Department  
**Subject:** **MarkitSERV to Implement Total Return Index on CMBS Processing on September 9, 2009**

On the evening of Wednesday, September 9th, MarkitSERV will implement the following enhancements to DSMatch (formerly, Deriv/SERV OTC Automated Confirmation and Matching System).

Total Return Index on CMBS (TRX) transactions can be submitted using the standard index template and using the valid value of "TRX" as the Standard Terms Supplement Type. Additional details on TRX validation rules can be found on DTCC website under "Participant's Section → Trade Information Warehouse → Spreadsheet Uploads (Supported)" [http://www.dtcc.com/products/derivserv/members/trade\\_confirm\\_warehouse.php](http://www.dtcc.com/products/derivserv/members/trade_confirm_warehouse.php)

In addition, DTCC Deriv/SERV will implement support for TRX in the Trade Information Warehouse. TRX transactions submitted into the Trade Information Warehouse will be processed as "Gold No Calc". Initial Payment Fees will be subject to Central Settlement for all eligible participants.

Any questions or comments regarding this release or MarkitSERV in general should be directed to your account manager.