

# **IMPORTANT NOTICE**

## markitSERV™

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**#:** [MS # 36 ] [DS # 907 ]  
**Date:** February 19, 2010  
**To:** Distribution  
**From:** MarkitSERV Product Management  
**Subject:** MarkitSERV to Implement IOS Index on March 12th.

At the close of business (NY) on Friday, February 19, 2010, MarkitSERV will implement enhancements to DSMatch for Credit products. The key component of this release includes the following enhancement:

**IOS Index Transactions** (IOS Index is the Total Return Swap Index referencing the interest component of 30-year fixed-rate Fannie Agency pools):

Effective Friday, March 12, 2010, IOS Index transactions will be eligible for MarkitSERV matching and confirmation processing. These transactions can be submitted using the existing Index template with the valid value of "IOS" as the "Master Document Transaction Type".

DTCC Deriv/SERV will also implement support for IOS Index transactions in the Trade Information Warehouse. Valid IOS Index transactions submitted into the TIW will be processed as "Gold No Calc".

Additional details on IOS 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)

Please be advised that the MarkitSERV DSMatch Credit Web application and processing queues will be down from 7.00pm EST until approximately 8.30pm EST on Friday, February 19.

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:

Credit Derivatives

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