

**#:** **MS # 45**  
**Date:** March 25, 2010  
**To:** Distribution  
**From:** MarkitSERV Product Management - Rates  
**Subject:** MarkitSERV DSMatch Rates maintenance release

At the close of business (NY) on Friday, March 26, 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 and, prior to Interoperability being implemented as described below, further notices will be issued.

### **Interoperability between DSMatch and MarkitWire**

Various enhancements are being released on DSMatch to support interoperability between the DSMatch service and the MarkitWire service. However, these will not impact users until such users become subject to interoperability. No users will be able to become interoperable before the go-live date which is scheduled for May 10, 2010.

### **Implied Notional Report**

Several additional columns have been introduced to the implied notional report.

- Independent Amount (Payer, Currency, Amount, Percentage)
- Floating Leg Initial Rate / Inflation Leg Initial Index Level
- Number of Additional / Post Trade Payments
- Data Migration Eligibility Indicator
- Data Migration Ineligibility Reason

### **Day Count Fraction**

A new day count fraction, "ACT/365L" has been added. This was introduced by ISDA in "Supplement number 14 to the 2006 ISDA Definitions".

### **Exit Message**

Two new types of Exit Message have been introduced.

- "9" - Novation via Consent Process – This is for MarkitSERV internal use only.
- "A" - Incorrect Participant ID used.

### **Source Field**

A new source field is being introduced to identify trades received from other platforms.

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](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](mailto:CAG@MarkitSERV.com) or:

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