

**#:** **MS# 60 TIW # 71**  
**Date:** September 02, 2010  
**To:** Distribution  
**From:** MarkitSERV Product Management  
**Subject:** MarkitSERV to Implement MBX Index and Standard iTraxx Europe Tranche

MarkitSERV will implement enhancements to DSMatch for Credit products. The key component of this release includes the following enhancements:

- **MBX** transactions will be eligible for matching and confirmation processing in DSMatch, effective **Monday, September 13 2010**. (The MBX series of indices will reference same agency pools as the existing IOS & PO indices. The introduction of new series/sub-indices of MBX may either precede or follow the introduction of IOS/PO indices corresponding to the same underlying reference pools)
  - These transactions can be submitted using the existing Index template with the valid value of “MBX” as the “Master Document Transaction Type”.
  - The Trade Information Warehouse will also implement support for MBX Index transactions. Valid MBX Index transactions submitted into the TIW will be processed as “Gold No Calc”.
- **Standard iTraxx Europe Tranche** transactions will be eligible for matching and confirmation processing in DSMatch, effective **Monday, September 20 2010**.
  - These transactions can be submitted using the existing Tranche template with the valid value of “StandardiTraxxEuropeTranche” as the “Master Document Transaction Type”.
  - The Trade Information Warehouse will also implement support for Standard iTraxx Europe Tranche transactions. Valid Standard iTraxx Europe Tranche transactions submitted into the TIW will be processed as “Gold Calc”. All cashflows will be subject to Central Settlement for all eligible participants.

For a complete list of Validation Rules, please refer to the “Validation Rules for Standard and Non-Standard Trades” located on the Deriv/SERV website (<http://www.dtcc.com/products/derivserv/>) under “Participants Section” → “Trade Information Warehouse”.

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:

Credit Derivatives

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