

January 12th, 2007

ABX Accrual Calendar:

In accordance with the ABX Standard Terms, ABX accrues as the underlying Reference Obligations accrue. According to our research, at present all ABX reference obligations accrue according to the NY Holiday Calendar.

It is expected that this will continue to be the case with all future rolls of the Index. The five (5) day payment delay will continue to be determined according to standard swap convention of observing both NY and London holidays.

If you would like information about Markit's Reference Cashflow Database (RCD), a monitoring service for Single Name CDS of ABS, please contact Kent.McGuire@markit.com or Jim.Savitsky@markit.com.

About Markit

Markit Group Limited is the leading provider of independent data, portfolio valuations and OTC derivatives trade processing to the global financial and commodities markets. The company receives daily data contributions from over 70 dealing firms, and its services are used by over 600 institutions to enhance trading operations, reduce risk and manage compliance.

Markit's position in the derivatives markets has been acknowledged by the industry with numerous awards. In 2006, the company won *Operations Management's* Vendor of the Year award (Trade Processing); *Financial News's* Best Derivatives Data Solution and Best New Vendor Solution (Portfolio Valuations); *Credit's* Best Operational Support Services Provider; *Inside Market Data's* Reference Data Provider of the Year, and Company to Watch; *Risk's* Trading Initiative of the Year (Credit Event Fixings); and *Structured Finance International's* Editor's Award for Advancing Structured Finance. In 2005, Markit received *International Securitisation Report's* Editor's Award for Innovation; *International Financing Review's* Innovation of the Year (Credit Event Fixings); *Financial News's* Best Derivatives Data Provider; and Operations Management's Vendor of the Year award.

For more information, see www.markit.com

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