

IMPORTANT NOTICE

The Warehouse Trust Company LLC



#: **TIW # 5**

Date: March 15th, 2010

To: Distribution

From: Product Management

Subject: Trade Information Warehouse Restructuring Credit Event Processing for Aiful Corporation

Further to the information provided in Important Notice #895 regarding the creation of a Credit Event Master Record for the auction processing of this Restructuring Event, the Credit Event Master Record has been updated for the processing of the auction result for the Aiful Corporation Restructuring (OldR) event to facilitate the adherence of transactions for event settlement processing.

Event Name:	AUCTION AIFUL
Auction Date:	25th March 2010
Event Processing Start Date:	25th March 2010
Event Processing End Date:	26th March 2010
Event Determination Date:	24th December 2009
Adherence Method:	Manual Adherence

Transactions for which a valid Restructuring Credit Event Notice (CEN) was delivered via the TIW will be automatically adhered to their relevant auction event master record. (Note that if a firm deems that a Transaction is incorrectly adhered, it may unadhere it to the Auction Event prior to the Event Processing Start Date).

Transactions for which a credit event notice was delivered outside of the TIW (including notices deemed to have been delivered by entering into the ISDA Uniform Settlement Agreement for Aiful Corporation) will require manual bilateral adherence to the relevant auction event master record

Further information regarding the tactical approach to the processing of a Restructuring Credit Event can be found on the TIW website:

http://www.dtcc.com/products/derivserv/members/trade_confirm_warehouse.php

Any questions or comments regarding this notice or The Warehouse Trust Company LLC in general should be directed to your Client Account representative

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