

IMPORTANT NOTICE

The Warehouse Trust Company LLC



#: TIW #11
Date: March 25, 2010
To: Distribution

From: Product Management
Subject: Trade Information Warehouse Release – Additional data requirements for “Copper Records” submissions

In July, 2009, a facility for participant submission of single sided transactions, referred to as “Copper Records”, was introduced. At the request of the industry, the Trade Information Warehouse will introduce a revised template for submission of “Copper Records”, incorporating additional fields and new validations. These changes will take effect on Wednesday, March 31, 2010.

Changes to the existing “Copper” submission format include:

Addition of new fields –

- Counterparty Trade Ref
- Trade Date
- Maturity Date
- Fixed Rate
- Reference Entity Id
- Reference Entity Name
- Tranche Attachment
- Tranche Exhaustion
- Clearing Product Code
- Seniority
- Restructuring Type
- Cleared Trade

Change to acceptable values –

- Product Type

The new and modified fields will be subject to associated validations. Additionally, all participant reports will reflect the additional fields.

The process for submission of “Copper” records will not be impacted by this release; firms may elect to use either the CSV template upload, or FTP via Datatrak. Additionally, all other

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“Copper” processing, e.g., overlay of previous week’s file, TIW processing of files on Friday evening, participant reporting early Saturday, will remain the same.

Firms are advised that the migration to the new “Copper” template will be completed the morning of March 31, 2010, beginning at approximately 9:00 am (EDT). Any “Copper” files submitted during the migration period (which will run until approximately 12:00 noon (EDT)), will be queued up for processing after the migration has been completed.

Upon completion of the migration, only the new, expanded template for submission of “Copper” records will be accepted; any files submitted in the old format will be rejected. Further, the previous week’s “Copper” records will be removed, as the format of the original submission will no longer be supported.

Firms are reminded that Friday, April 2, 2010 is a holiday for most of Europe and the US. Firms may elect to submit “Copper” records on Thursday, April 1, 2010, for positions as of Close of Business Wednesday, March 31, 2010. TIW will process all submissions as per the current schedule, i.e., post Close of Business on Friday, April 2. It is critical that firms do submit for this week; as noted previously, the previous “Copper” positions will be removed with the migration to the new template.

By submitting affected transactions to the Trade Information Warehouse, the User agrees to waive any applicable notice requirements relating to this enhancement.

Any questions or comments regarding this release should be directed to your Client Account representative.