

IMPORTANT NOTICE

The Warehouse Trust Company LLC



#: TIW # 42
Date: 25th June, 2010
To: Distribution
From: Product Management
Subject: Trade Information Warehouse Index Reversioning for Cable and Wireless Public Limited Company

Please be advised that following the ISDA DC determination regarding the succession event on Cable and Wireless Public Limited Company (see <http://www.isda.org/credit/> for further information on the ISDA DC determination) and the subsequent announcement from Markit that there will be a re-versioning of the indices which contain Cable and Wireless Public Limited Company as a component (see <http://www.markit.com/en/products/data/indices/credit-and-loan-indices/itraxx/news.page> for further details on the Markit announcement), DTCC held a participant call to agree a schedule for re-versioning existing Warehouse index transaction records affected by this event.

In accordance with the market agreement on that participant call it has been requested that the Warehouse create Events to facilitate the re-versioning of index transactions affected by the Cable and Wireless Public Limited Company succession event. The indices affected by this succession event are:

iTraxx Europe Crossover Series 1, Series 2, Series 3, Series 4, Series 5, Series 6, Series 7, Series 8
iTraxx Europe Crossover Series 9, Series 10, Series 12, and Series 13.

Following are the pertinent details of these re-versioning events:

Event Name: REVER1 CABLE
Old Reference Entity: CABLE AND WIRELESS PUBLIC LIMITED COMPANY
Event Effective Date: 26th March 2010
Event Processing Start and End Date: 28th June, 2010
Adherence Method: Auto-Auto Adherence

Event Name: REVER2 CABLE
Old Reference Entity: CABLE AND WIRELESS PUBLIC LIMITED COMPANY
Event Effective Date: 26th March 2010
Event Processing Start and End Date: 30th June, 2010
Adherence Method: Auto-Auto Adherence

Please note that the above events only cover the re-versioning of index transactions affected by the Cable and Wireless Public Limited Company succession event. A separate event will be created for the succession event processing of single name transactions affected by this succession, which will be detailed in a separate important notice.

Non-Confidential

DTCC is now offering enhanced access to all important notices via a new, Web-based subscription service. The new notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit http://www.dtcc.com/subscription_form.php.

Users can submit Adherence Messages to the system with respect to Warehouse Transactions related to the affected index transactions by using the Event Name where prompted in the System or in the appropriate field in the spreadsheet. If firms do not want transactions to be re-versioned by either of these events firms must un-adhere those transactions. This un-adherence should be completed prior to event processing dates above for both events. The Warehouse will only process Records that remain adhered by both parties.

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