

# IMPORTANT NOTICE

## The Warehouse Trust Company LLC



: **TIW # 95**  
**Date:** December 12, 2010  
**To:** Distribution  
**From:** Product Management  
**Subject:** Auction Processing Event Processing for ANGLO IRISH BANK CORPORATION LIMITED Restructuring

Please be advised that, as set forth in Section VIIIID of the Trade Warehouse Appendix to the Trade Information Warehouse Trust Company LLC Operating Procedures, and further to the information provided in Important Notice TIW093 distributed on the 24<sup>th</sup> of November 2010, following the closing of the Exercise Cut-Off Time for the Anglo Irish Bank Corporation Limited restructuring event, the Trade Information Warehouse has activated a Protocol Activation Events for each Maturity Bucket with Auction Settlement Terms for the reference entity name listed above.

Six separate Event Master Records have been established in the Warehouse system for this event as detailed below:

Event Name	Description
2.5Y SEN ANGIR	For processing SENIOR transactions triggered to the 2.5Y maturity bucket
5Y SEN ANGIR	For processing SENIOR transactions triggered to the 5Y maturity bucket
7.5Y SEN ANGIR	For processing SENIOR transactions triggered to the 7.5Y maturity bucket
2.5Y SUB ANGIR	For processing SUBORDINATED transactions triggered to the 2.5Y maturity bucket
5Y SUB ANGIR	For processing SUBORDINATED transactions triggered to the 5Y maturity bucket
7.5Y SUB ANGIR	For processing SUBORDINATED transactions triggered to the 7.5Y maturity bucket

All Warehouse records which have had a Restructuring Credit Event Notice applied will be adhered to the appropriate Event Master Record above automatically – there is no requirement to submit an automated adherence request form for these events. Firms may also bilaterally manually adhere transactions to these events. Firms have the option to revoke adherence of individual Warehouse records if they so choose. Revocation needs to be completed prior to the Event Processing Start Date for the above events.

Any questions or comments regarding the credit event processing described in this Notice should be directed to Deriv/SERV Operations at 1-888-382-2721, Option 3 and 1 (North America); +44-(0)20-7136-6328, Option 1 (UK/Europe/Asia); or via e-mail at [derivserv\\_operations@dtcc.com](mailto:derivserv_operations@dtcc.com).

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