

IMPORTANT NOTICE

The Warehouse Trust Company LLC



#: TIW#198
Date: 18th January, 2012
To: Distribution
From: Product Management
Subject: Trade Information Warehouse Rename Event Processing for CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA and CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID

Please be advised that, as set forth in Section X of the Trade Warehouse Appendix to The Warehouse Trust Company LLC Operating Procedures, it has been requested that the Trade Information Warehouse ("TIW") create a Rename Event for **CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA and CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID**. This request has been made by the ISDA Determinations Committee.

Please note this event is being run as a SNR Event only.

Following are the pertinent details of this rename event:

Successor Event Name:	BANCAJA FEB12
Old Reference Entity:	CAJA DE AHORROS DE VALENCIA, CASTELLON Y ALICANTE, BANCAJA
New Reference Entity:	BANKIA, S.A.
New RED:	EG455SAA6
New Reference Entity ISIN :	ES0214977144
Event Processing Start Date:	1 ST February 2012
Event Processing End Date:	3 rd February 2012
Adherence Method:	Auto Auto adherence

Successor Event Name:	MADRID FEB12
Old Reference Entity:	CAJA DE AHORROS Y MONTE DE PIEDAD DE MADRID
New Reference Entity:	BANKIA, S.A.
New RED:	EG455SAA6
New Reference Entity ISIN :	ES0214977144
Event Processing Start Date:	1 st February 2012
Event Processing End Date:	3rd February 2012
Adherence Method:	Auto Auto adherence

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This event is set for Auto-Auto adherence which will mean that the TIW will automatically adhere all transactions with the relevant reference entity name, regardless of the reference obligation used on that transaction.

If firms do not want transactions to be renamed in accordance with this event, firms must un-adhere those transactions. This un-adherence should be completed prior to, 1st February 2012 the Event Processing Start Date of this event. The TIW will only process Records that remain adhered by both parties. Additional information can be found in the Product Training and Support section of the TIW in a Self Study Guide: Practical Guide – Successor Events Processing.

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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