



IMPORTANT NOTICE

Warehouse Trust Co LLC

#: TIW#207
Date: February 10th, 2012
To: Distribution
From: Product Management
Subject: Early Termination Event Processing for Provimi

Please be advised that, as set forth in Section IX of the Trade Warehouse Appendix to the Warehouse Operating Procedures, the Warehouse has activated an Early Termination Event for the Reference Obligation Provimi which is a component of the following indices:

iTraxx LevX Senior Series 2
iTraxx LevX Senior Series 3
iTraxx LevX Senior Series 4
iTraxx LevX Subordinated Series 2
iTraxx LevX Subordinated Series 3

The Event Name for this event is:

CNL PROVIMI12

Set out below is the processing timeline for this event:

Event Determination Date	February 8 th , 2012
Event Processing Start Date:	February 16 th , 2012
Event Processing End Date:	February 17 th , 2012
Cash Settlement Date:	February 22 nd , 2012

Firms should note that manual adherence is not required for this processing; all eligible Warehouse records in these indices will be adhered automatically.

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.

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

Non-Confidential

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