



**IMPORTANT NOTICE**

**Warehouse Trust Co LLC**

**#:** TIW#215  
**Date:** March 12<sup>th</sup>, 2012  
**To:** Distribution  
**From:** Product Management  
**Subject:** Restructuring Credit Event Reversioning Processing for HELLENIC REPUBLIC

Further to Important Notice #214 where a Restructuring Event Master Record was established in the Warehouse system for the Restructuring Credit event on HELLENIC REPUBLIC, please note that the Restructuring Event Master record has been updated to include the Untranching Index reversioning dates for the event, detailed as below

**Reversioning Processing Start Date: 12<sup>th</sup> March, 2012**  
**Reversioning Processing End Date: 12<sup>th</sup> March, 2012**  
**Adherence Method: Auto-Auto**

All eligible TIW records will be included in credit event processing automatically.

**In accordance with the 2009 ISDA Credit Derivatives Determinations Committees, Auction Settlement and Restructuring Supplement to the 2003 ISDA Credit Derivatives Definitions (published on July 14, 2009) and in order to correctly reflect the trading positions, users must book separate single name credit default swap transactions with respect to the component reference entity (each a “Credit Event Component Transaction”). Users should aim to submit and confirm these transactions during the same time as the reversioning**

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).

Questions on DTCC Deriv/SERV in general should be directed to your Client Advisory representative.

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