



IMPORTANT NOTICE

Warehouse Trust Co LLC

#: TIW#216
Date: March 13th, 2012
To: Distribution
From: Product Management
Subject: Early Termination Event Processing for Gambro

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 Gambro which is a component of the following indices:

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

The Event Name for this event is:

CNL GAMBRO12

Set out below is the processing timeline for this event:

Event Determination Date	March 9 th , 2012
Event Processing Start Date:	March 21 st , 2012
Event Processing End Date:	March 21 st , 2012
Cash Settlement Date:	March 23 rd , 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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