



**IMPORTANT NOTICE**

**Warehouse Trust Co LLC**

**#:** TIW#290  
**Date:** April 24<sup>th</sup>, 2012  
**To:** Distribution  
**From:** Product Management  
**Subject:** Early Termination Event Processing for Weetabix

Please be advised that, as set forth in Section VI of the Trade Warehouse Appendix to the Warehouse Operating Procedures, the Warehouse has activated an Early Termination Event for the Reference Obligation Weetabix 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 Senior Series 5  
iTraxx LevX Senior Series 6

The Event Name for this event is:

CNL WEETABIX13

Set out below is the processing timeline for this event:

Event Determination Date	February 10 <sup>th</sup> 2013
Event Processing Start Date:	April 23 <sup>rd</sup> 2013
Event Processing End Date:	April 25 <sup>th</sup> 2013
Cash Settlement Date:	April 29 <sup>th</sup> 2013

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](mailto: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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