Credit Event Special Report – SNS Bank N.V and Irish Bank Resolution Corporation Limited

As of February 13, 2013, the EMEA Determination Committee (EMEA DC) agreed that a Restructuring Credit Event occurred on SNS Bank N.V. on February 1, 2013. EMEA DC requested trade volume on SNS Bank N.V. from DTCC on February 13, 2013 to determine if an auction should be held. The reference entity of SNS Bank N.V. is not on DTCC’s Top 1000 Reference Entities and therefore not on our public website. DTCC is disclosing this anonymized aggregated trade volume below to assist the EMEA DC in determining whether an auction should be held.

SNS Bank N.V. = 101 trades

As of February 13, 2013, the EMEA Determination Committee (EMEA DC) agreed that a Bankruptcy Credit Event occurred on Irish Bank Resolution Corporation Limited on February 7, 2013. EMEA DC requested trade volume on Irish Bank Resolution Corporation Limited from DTCC on February 13, 2013 in order to determine if an auction should be held. The reference entity of Irish Bank Resolution Corporation Limited is not on DTCC’s Top 1000 Reference Entities and therefore not on our public website. DTCC is disclosing this anonymized aggregated trade volume below to assist the EMEA DC in determining whether an auction should be held.

Irish Bank Resolution Corporation Limited = 70 trades