



IMPORTANT NOTICE
Warehouse Trust Co LLC

#:	TIW# 414
Date:	February 11 th , 2014
To:	Distribution
From:	Product Management
Subject:	Credit Event Processing for Caesars Entertainment Operating Company, Inc.

Please be advised that, as set forth in Section IV of the Trade Information Warehouse Appendix to the Trade Information Warehouse Operating Procedures, following an announcement from ISDA Determinations Committee that a credit event has taken place with respect to Caesars Entertainment Operating Company, Inc., the Trade Information Warehouse (“TIW”) has activated the Protocol Adherence Message function for the reference entity name listed above. Therefore, a Protocol Activation Event has occurred.

The Credit Event Master Records will be updated with additional event timeline dates as they become available.

Event Name: Caesars Jan15

Event Determination Date: **Thursday, January 15, 2015**

Auction Date: **Thursday, February 19, 2015**

Cash Settlement Date: **Tuesday, February 24, 2015**

In accordance with the provisions of the ISDA Auction Protocol, as auction settlement details are incorporated in the confirmations, all eligible Warehouse records will be included in credit event processing automatically – there is no requirement to submit an automated adherence request form for this event. Firms have the option to revoke adherence of individual Warehouse records if they so choose. Revocation needs to be completed prior to the Event Processing Start Date for the above event.

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

DTCC is now offering enhanced access to all important notices via a new, Web-based subscription service. The new notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit <http://www.dtcc.com/rss-feeds.aspx>