



IMPORTANT NOTICE
DTCC Deriv/SERV LLC

#:	TIW#725
Date:	October 30 th , 2020
To:	Distribution
From:	Product Management
Subject:	Trade Information Warehouse Restructuring Event Reversioning Processing for SCANDINAVIAN AIRLINES SYSTEM DENMARK-NORWAY-SWEDEN

Further to Important Notice #724 where a Restructuring Event Master Record was established in the Trade Information Warehouse (“TIW”) system for the Restructuring Credit event on SCANDINAVIAN AIRLINES SYSTEM DENMARK-NORWAY-SWEDEN, 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: 30th October 2020

Reversioning Processing End Date: 4th November 2020

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

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 TIWsupport@dtcc.com.

Any questions or comments regarding this notice or the TIW in general should be directed to your Client Account representative.

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