

IMPORTANT NOTICE

The Warehouse Trust Company LLC



#: TIW # 7
Date: March 19, 2010
To: Distribution

From: Product Management
Subject: Trade Information Warehouse Release – Daily Full Position Reconciliation Report, CCP Reports

On Thursday, March 25, 2010, the Trade Information Warehouse will introduce enhancements to several participant reports.

The enhancements to be implemented include the following:

Position Reports:

- An additional Field, the “Contraparty Firm Account Name”, a 255 character field, will be added to the following participant reports:
 - Full TRI / Full Position Recon Report
 - Custodian Reports (Aggregate)
 - Settlement Custodian Report (Aggregate)
 - Unconfirmed Recon Report
 - Alleged Recon Report
 - Clearing Report
 - CCP Report
 - Select Position Report
- This new field will be added at the end of the reports.

Central Counterparty (CCP) Reports:

- The Clearing Eligibility Report will be enhanced for use by all CCPs. This report will provide CCPs with identification of clearing eligible credit single name, index and tranche trades for their clearing members. Clearing eligibility will be determined by the RED codes associated with the trades. Only those trades which are in “Confirmed”, “Certain” status will be reflected on this report.

These changes will be migrated to production on the evening of March 25, prior to the Full TRI (and related reports) being run. Therefore, the enhanced Position Reports will first be available on the evening of March 25.

Non-Confidential

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Any questions or comments regarding this release should be directed to your Client Account representative.