

IMPORTANT NOTICE

DTCC Data Repository

55 WATER STREET

NEW YORK, NY 10041-0099

#: DDR # 2013-1
Date: July 30, 2013
To: DDR Users
From: Legal Department
Subject: Clarification of User Responsibility pursuant to Rule 5.3 – Block Trade Ancillary Services

On July 30, 2013, Rule 5.3 – Block Trade Ancillary Services, became effective. This ancillary service is provided to Users that elect to have DTCC Data Repository (U.S.) LLC (“DDR”) calculate whether a specified swap qualifies as a block trade under the applicable real-time public dissemination rules. As noted in the DDR Rule, a User must take affirmative steps in the block indicator field when submitting a trade in order to utilize this service. Please note that utilizing DDR’s block trade calculation service does not relieve the User of their regulatory obligation to insure the timeliness and accuracy of the information submitted and disseminated. While DDR will perform the block trade calculations as required by applicable law, the User remains responsible for any errors or delays in the real-time public dissemination of swap data. DDR is acting solely as a third-party service provider of the Block Trade Ancillary Services.