

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 824

Date: September 2nd, 2009

To: Distribution

From: Deriv/SERV Product Management

Subject: DTCC Deriv/SERV Rename Event Processing for China Development Bank, GROUPE DANONE, INCO LIMITED and CVRD Inco Limited

Please be advised that, as set forth in Section X of the Trade Warehouse Appendix to the Deriv/SERV Operating Procedures, it has been requested that Deriv/SERV create Successor Events for China Development Bank, GROUPE DANONE, INCO LIMITED and CVRD Inco Limited as detailed below. This request has been made by the ISDA Credit Derivatives Operations Working Group.

Following are the pertinent details of this rename event:

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|------------------------------|------------------------------------|
| Successor Event Name: | CHINA DEVELOPM. |
| Old Reference Entity: | China Development Bank |
| New Reference Entity: | CHINA DEVELOPMENT BANK CORPORATION |
| New RED code: | YZ5A6QAA3 |
| New Reference Entity ISIN: | US16937MAB19 |
| Applicable Percentage | 100% |
| Event Processing Start Date: | September 22nd, 2009 |
| Event Processing End Date: | September 24th, 2009 |
| Adherence Method: | Auto Auto adherence |

| | |
|------------------------------|----------------------|
| Successor Event Name: | GROUPE DANONE |
| Old Reference Entity: | GROUPE DANONE |
| New Reference Entity: | DANONE |
| New RED code: | 2F999ZAA8 |
| New Reference Entity ISIN: | XS0202955547 |
| Applicable Percentage | 100% |
| Event Processing Start Date: | September 22nd, 2009 |
| Event Processing End Date: | September 24th, 2009 |
| Adherence Method: | Auto Auto adherence |

| | |
|------------------------------|----------------------|
| Successor Event Name: | INCO LIMITED |
| Old Reference Entity: | INCO LIMITED |
| New Reference Entity: | Vale Inco Limited |
| New RED code: | 9AAA2GAA6 |
| New Reference Entity ISIN: | US453258AN52 |
| Applicable Percentage | 100% |
| Event Processing Start Date: | September 22nd, 2009 |

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Event Processing End Date: September 24th, 2009
Adherence Method: Auto Auto adherence

Successor Event Name: CVRD Inco
Old Reference Entity: CVRD Inco Limited
New Reference Entity: Vale Inco Limited
New RED code: 9AAA2GAA6
New Reference Entity ISIN: US453258AN52
Applicable Percentage: 100%
Event Processing Start Date: September 22nd, 2009
Event Processing End Date: September 24th, 2009
Adherence Method: Auto Auto adherence

In accordance with the decision by the ISDA Credit Derivatives Operations Working Group, these rename events are set for Auto-Auto adherence which will mean that the Warehouse will automatically adhere all transactions with the relevant reference entity name, regardless of the reference obligation used on that transaction.

If firms do not want transactions to be renamed in accordance with these events, firms must un-adhere those transactions. This un-adherence should be completed prior to September 22nd, 2009, the Event Processing Start Date of this rename event. The Warehouse will only process Records that remain adhered by both parties. Additional information can be found in the Product Training and Support section of the Warehouse in a Self Study Guide: Practical Guide – Successor Events Processing.

Any questions or comments regarding this notice or DTCC Deriv/SERV in general should be directed to your Client Account representative.