

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 867
Date: 13th November, 2009
To: Distribution
From: Deriv/SERV Product Management
Subject: DTCC Deriv/SERV Rename Event Processing for COMPANHIA VALE DO RIO DOCE and Host Marriott, L.P.

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 COMPANHIA VALE DO RIO DOCE and Host Marriott, L.P. This request has been made by the ISDA Credit Derivatives Operations Working Group.

Following are the pertinent details of these rename events:

Successor Event Name:	COMPANHIA NOV09
Old Reference Entity:	COMPANHIA VALE DO RIO DOCE
New Reference Entity:	VALE SA
New RED code:	PYFC7GAA2
New Reference Entity ISIN:	US91911TAE38
Applicable Percentage	100%
Event Processing Start Date:	November 30th, 2009
Event Processing End Date:	December 2nd, 2009
Adherence Method:	Auto Auto adherence

Successor Event Name:	MARRIOTT NOV09
Old Reference Entity:	Host Marriott, L.P.
New Reference Entity:	Host Hotels & Resorts, L.P.
New RED code:	4I517NAA0
New Reference Entity ISIN:	US44108EAS72
Applicable Percentage	100%
Event Processing Start Date:	November 30th, 2009
Event Processing End Date:	December 2nd, 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.

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If firms do not want transactions to be renamed in accordance with this event, firms must un-adhere those transactions. This un-adherence should be completed prior to November 30th, 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.