

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 892
Date: January 20th, 2010
To: Distribution
From: Deriv/SERV Product Management
Subject: DTCC Deriv/SERV Rename Event Processing for Zurich Insurance Company

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 a Rename Event for Zurich Insurance Company. As this rename event contains both SNR and SUB events we will be processing this rename event as two separate events as detailed below. This request has been made by the ISDA Operations Credit Derivative Working Group.

Following are the pertinent details of the rename events:

Successor Event Name:	ZURICH SNR10
Old Reference Entity:	Zurich Insurance Company
New Reference Entity:	Zurich Insurance Company Ltd
New Red Code:	HQHEFUAA2
New Reference Entity ISIN:	CH0012616782
Applicable Percentage:	100%
Event Processing Start Date:	27th January 2010
Event Processing End Date:	29th January 2010
Adherence Method:	Manual adherence

Successor Event Name:	ZURICH SUB10
Old Reference Entity:	Zurich Insurance Company
New Reference Entity:	Zurich Insurance Company Ltd
New Red Code:	HQHEFUAB0
New Reference Entity ISIN:	XS0177601811
Applicable Percentage:	100%
Event Processing Start Date:	27th January 2010
Event Processing End Date:	29th January 2010
Adherence Method:	Manual adherence

In accordance with the decision by the ISDA Credit Derivatives Operations Working Group, these rename events have been set up for manual adherence only. Users can submit Successor Adherence Messages to the system with respect to Warehouse Transactions related to the Reference Entity by using the Successor Event Name where prompted in the System or in the appropriate field in the spreadsheet.

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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.