

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 898

Date: 4th February, 2010

To: Distribution

From: Deriv/SERV Product Management

Subject: DTCC Deriv/SERV Rename Event Processing for VIVENDI UNIVERSAL, HILTON GROUP PLC , THE BOC GROUP plc and Financial Security Assurance Inc.

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 Rename Events for VIVENDI UNIVERSAL, HILTON GROUP PLC ,THE BOC GROUP plc and Financial Security Assurance Inc. 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:	VIVENDI FEB10
Old Reference Entity:	VIVENDI UNIVERSAL
New Reference Entity:	VIVENDI
New RED code:	FOGGHNAB7
New Reference Entity ISIN:	FR0010369629
Applicable Percentage	100%
Event Processing Start Date:	February 15th, 2010
Event Processing End Date:	February 17th, 2010
Adherence Method:	Auto Auto adherence

Successor Event Name:	HILTON FEB10
Old Reference Entity:	HILTON GROUP PLC
New Reference Entity:	LADBROKES PLC
New RED code:	GL86AKAA8
New Reference Entity ISIN:	XS0145190921
Applicable Percentage	100%
Event Processing Start Date:	February 15th, 2010
Event Processing End Date:	February 17th, 2010
Adherence Method:	Auto Auto adherence

Successor Event Name:	BOC FEB10
Old Reference Entity:	THE BOC GROUP plc
New Reference Entity:	THE BOC GROUP LIMITED
New RED code:	GH334IAB9

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New Reference Entity ISIN: XS0123544529
Applicable Percentage 100%
Event Processing Start Date: February 15th, 2010
Event Processing End Date: February 17th, 2010
Adherence Method: Auto Auto adherence

Successor Event Name: FSA FEB10
Old Reference Entity: Financial Security Assurance Inc.
New Reference Entity: Assured Guaranty Municipal Corp.
New Reference Entity ISIN: XSNOREFOBL00
New Clip: 04A83H
Applicable Percentage 100%
Event Processing Start Date: February 15th, 2010
Event Processing End Date: February 17th, 2010
Adherence Method: Auto Auto adherence

These 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 February 15th, 2010, the Event Processing Start Date of this 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.