

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 912

Date: March 2nd, 2010

To: Distribution

From: Deriv/SERV Product Management

Subject: DTCC Deriv/SERV Loan Early Termination Event Processing for Orangina

Please be advised that, as set forth in Section IX of the Trade Warehouse Appendix to the Deriv/SERV Operating Procedures, Deriv/SERV has activated a Loan Early Termination Event for the Reference Obligation Orangina which is a component of the following indices:

iTraxx LevX Senior Series 2
iTraxx LevX Senior Series 3
iTraxx LevX Senior Series 4
iTraxx LevX Senior Series 5
iTraxx LevX Subordinated Series 2
iTraxx LevX Subordinated Series 3

The Event Name for this Loan Early Termination is

SLET ORANGINA

Set out below is the processing timeline for this Loan Early Termination Event:

Event Determination Date	20 th Feb,2010
Event Processing Start Date:	2 nd March,2010
Event Processing End Date:	4 th March,2010
Cash Settlement Date:	5 th March,2010

Firms should note that manual adherence is not required for this processing; all eligible Warehouse records in these indices will be adhered automatically.

Any questions or comments regarding the credit event processing described in this Notice should be directed to Deriv/SERV Operations at 1-888-382-2721, Option 3 and 1 (North America); +44-(0)20-7136-6328, Option 1 (UK/Europe/Asia); or via e-mail at derivserv_operations@dtcc.com.

Questions on DTCC Deriv/SERV in general should be directed to your Client Advisory representative.

Non-Confidential

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