

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



#: 890

Date: 08th January, 2010

To: Distribution

From: Deriv/SERV Product Management

Subject: DTCC Deriv/SERV Rename Event Processing for BANCHE POPOLARI UNITE SOCIETA COOPERATIVA PER AZIONI, ROYAL & SUN ALLIANCE INSURANCE GROUP PLC and TXU Energy Company LLC

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 BANCHE POPOLARI UNITE SOCIETA COOPERATIVA PER AZIONI, ROYAL & SUN ALLIANCE INSURANCE GROUP PLC and TXU Energy Company LLC. 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:	BANCHPOPU JAN10
Old Reference Entity:	BANCHE POPOLARI UNITE SOCIETA COOPERATIVA PER AZIONI
New Reference Entity:	UNIONE DI BANCHE ITALIANE SOCIETA COOPERATIVA PER AZION
New RED code:	T2FBDVAA0
New Reference Entity ISIN:	XS0237670319
Applicable Percentage	100%
Event Processing Start Date:	January 18th, 2010
Event Processing End Date:	January 20th, 2010
Adherence Method:	Auto Auto adherence

Successor Event Name:	ROYALLIAN JAN10
Old Reference Entity:	ROYAL & SUN ALLIANCE INSURANCE GROUP PLC
New Reference Entity:	RSA INSURANCE GROUP PLC
New RED code:	GNE74VAA8
New Reference Entity ISIN:	XS0102738035
Applicable Percentage	100%
Event Processing Start Date:	January 18th, 2010
Event Processing End Date:	January 20th, 2010
Adherence Method:	Auto Auto adherence

Non-Confidential

DTCC is now offering enhanced access to all important notices via a new, Web-based subscription service. The new notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit http://www.dtcc.com/subscription_form.php.

Successor Event Name:	TXUENERGY JAN10
Old Reference Entity:	TXU Energy Company LLC
New Reference Entity:	Texas Competitive Electric Holdings Company LLC
New RED code:	8GA55HAB8
New Reference Entity ISIN:	US882330AF05
Applicable Percentage	100%
Event Processing Start Date:	January 18th, 2010
Event Processing End Date:	January 20th, 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 January 18th, 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.