

IMPORTANT NOTICE

DTCC Deriv/SERV LLC



DS#: 896
Date: 29th January, 2010
To: Distribution
From: Deriv/SERV Product Management
Subject: DTCC Deriv/SERV Rename Event Processing for BPB PUBLIC LIMITED COMPANY , Duke Energy Corporation and BRITISH ENERGY PLC

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 BPB PUBLIC LIMITED COMPANY, Duke Energy Corporation and BRITISH ENERGY PLC. 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: BPB FEB10
Old Reference Entity: BPB PUBLIC LIMITED COMPANY
New Reference Entity: BPB LIMITED
New RED code: GMEHBPAA3
New Reference Entity ISIN: XS0109134113
Applicable Percentage: 100%
Event Processing Start Date: February 8th, 2010
Event Processing End Date: February 10th, 2010
Adherence Method: Auto Auto adherence

Successor Event Name: DUKEENGY FEB10
Old Reference Entity: Duke Energy Corporation
New Reference Entity: Duke Energy Carolinas, LLC
New RED code: 28A85GAC6
New Reference Entity ISIN: US26442CAA27
Applicable Percentage: 100%
Event Processing Start Date: February 8th, 2010
Event Processing End Date: February 10th, 2010
Adherence Method: Auto Auto adherence

Successor Event Name: BRITENGY FEB10
Old Reference Entity: BRITISH ENERGY PLC
New Reference Entity: BRITISH ENERGY BOND FINANCE PLC
New RED code: GH684IAA7
New Reference Entity ISIN: XS0210191788
Applicable Percentage: 100%

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Event Processing End Date: February 10th, 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 8th, 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.