

IMPORTANT NOTICE

The Warehouse Trust Company LLC



#: TIW # 40
Date: 8th June, 2010
To: Distribution
From: Product Management
Subject: Trade Information Warehouse Rename Event Processing for ABBEY NATIONAL PLC and BAA LIMITED

Please be advised that, as set forth in Section X of the Trade Information Warehouse Appendix to the Trade Information Warehouse Operating Procedures, it has been requested that the Warehouse create Rename Events for ABBEY NATIONAL PLC and BAA LIMITED. 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:	ABBNEY JUN10
Old Reference Entity:	ABBNEY NATIONAL PLC
New Reference Entity:	SANTANDER UK PLC
New Entity Clip: SNR	GNF882
New Reference Entity ISIN:SNR	XSNOREFOBL00
New Entity RED: SUB	GNF882AA5
New Reference Entity ISIN :SUB	US002920AC09
Applicable Percentage :	100%
Event Processing Start Date:	14 th June, 2010
Event Processing End Date:	16 th June, 2010
Adherence Method:	Manual adherence

Successor Event Name:	BAALTD JUN10
Old Reference Entity:	BAA LIMITED
New Reference Entity:	BAA AIRPORTS LIMITED
New Entity RED:	GG770FAA0
New Reference Entity ISIN:	XS0383001640
Event Processing Start Date:	14 th June, 2010
Event Processing End Date:	16 th June, 2010
Adherence Method:	Manual adherence

In accordance with the decision by the ISDA Credit Derivatives Operations Working Group, these rename events are set 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 The Warehouse Trust Company LLC in general should be directed to your Client Account representative.