

# **IMPORTANT NOTICE**

**The Warehouse Trust Company LLC**



**#:** TIW#180  
**Date:** 17<sup>th</sup> November , 2011  
**To:** Distribution  
**From:** Product Management  
**Subject:** Early Termination Event Processing for Dynegy Holdings, LLC

Please be advised that, as set forth in Section IX of the Trade Warehouse Appendix to the Warehouse Trust Company LLC Operating Procedures, The Warehouse Trust Company LLC has activated a Loan Early Termination Event for Reference Obligation Dynegy Holdings, LLC (formerly known as Dynegy Holdings Inc.). As the Markit Group Limited have determined that no auction will be held to settle LCDS trades for Dynegy Holdings, LLC, the recovery percentage will be assumed as 100% on the indexes

This name is a component of the following indices:

LCDX.NA Series 14  
LCDX.NA Series 15  
LCDX.NA Series 16

Event Name:

**SLETDYNEGY**

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](mailto:derivserv_operations@dtcc.com).

Any questions or comments regarding this notice or The Warehouse Trust Company LLC in general should be directed to your Client Account representative.

Non-Confidential

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