



Attn: Trading and Market Making / Legal and Compliance / Operations / Systems
UNIFORM PRACTICE ADVISORY (UPC # 087-2003) May 15, 2003

NRG Energy, Inc. – 6 ¾ % Senior Notes due July 15, 2006

NRG Energy, Inc. - 7 ½ % Senior Notes due June 15, 2007

NRG Energy, Inc. - 7 ½ % Senior Notes due June 1, 2009

NRG Energy, Inc. - 8 ¼ % Senior Notes due September 15, 2010

NRG Energy, Inc. - 7 ¾ % Senior Notes due April 1, 2011

NRG Energy, Inc. – 8 5/8 % Senior Notes due April 1, 2031

The above company has filed a petition under Chapter XI of the Federal Bankruptcy Code on May 14, 2003.

Members are advised that effective May 15, 2003, the above issues should be dealt in “flat”.

Questions regarding this notice should be directed to: Market Integrity Department, 203.375.9609.

Dorothy L. Kennedy
Director