

IMPORTANT NOTICE

The Warehouse Trust Company LLC



#: TIW # 28
Date: 11th May , 2010
To: Distribution
From: Product Management
Subject: Trade Information Warehouse Loan Early Termination Event Processing for Manchester United

Please be advised that, as set forth in Section IX of the Trade Warehouse Appendix to the Trade Information Operating Procedures, the Warehouse has activated a Loan Early Termination Event for the Reference Obligation Manchester United which is a component of the following indices:

iTraxx LevX Senior Series 2
iTraxx LevX Senior Series 3
iTraxx LevX Senior Series 4
iTraxx LevX Senior Series 5
iTraxx LevX Subordinated Series 2
iTraxx LevX Subordinated Series 3

The Event Name for this Loan Early Termination is:

MANUNT SLET

Set out below is the processing timeline for this Loan Early Termination Event:

Event Determination Date	09 th May,2010
Event Processing Start Date:	17 th May,2010
Event Processing End Date:	19 th May,2010
Cash Settlement Date:	21 st May,2010

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.

Questions on the Warehouse Trust Company LLC in general should be directed to your Client Advisory representative.

Non-Confidential

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