

**LONDON NOTICE No. 3143**

ISSUE DATE: 8 April 2009  
EFFECTIVE DATE: 8 April 2009

**CREDIT DEFAULT SWAP INDEX CONTRACTS  
MARKIT iTRAXX CROSSOVER INDEX****ADJUDICATOR'S DETERMINATION IN RELATION TO A POTENTIAL CREDIT EVENT  
IN RESPECT OF LYONDELLBASELL INDUSTRIES AF S.C.A.****Executive Summary**

The purpose of this Notice is to inform Members that the Adjudicator has determined that a Credit Event has occurred with respect to LyondellBasell Industries AF S.C.A., a constituent of the Markit iTraxx Crossover Index, Series 8, 9 and 10.

1. London Notice No. 3137, issued on 23 March 2009, informed Members of a review of a potential Credit Event with respect to LyondellBasell Industries AF S.C.A. by the Credit and Succession Event Adjudicator ("the Adjudicator").
2. The purpose of this Notice is to inform Members that the Adjudicator has determined that a Credit Event (Failure to Pay) has occurred in respect of LyondellBasell Industries AF S.C.A. Further to that determination, the Exchange hereby announces that 8 April 2009 is the Exchange Credit Event Determination Date for such Credit Event.
3. As a result, the Exchange has altered the Surviving Notional Principal of affected Exchange Contracts as detailed below:

Affected CDS Contracts	Markit iTraxx Crossover Index, Series 8, 9 & 10
Previous Surviving Notional Principal (SNP) for affected Contracts	100.00
New Surviving Notional Principal (SNP) for affected Contracts	98.00

For further information in relation to this Notice, Members should contact:

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