

In accordance with Section 3.4(b) of the DC Rules ISDA announces that the 300/5 Criteria have been met in respect of each of the 0 – 2.5 yr, 2.5 – 5yr and 5 – 7.5yr maturity buckets for triggered Thomson transactions and as such Credit Derivatives Auction Settlement Terms will be published in respect of each of the following designated range of Scheduled Termination Dates:

- (i) Up to 20 June 2012;
- (ii) 21 June 2012 – 23 October 2014; and
- (iii) 24 October 2014 onwards.