



Revised Tranche codes for the THOMSON Bankruptcy Credit Event (30 November 2009)

Finalised Copy as of December 9th, 2009

|           | Tranche Name                     | Confirmable Tranche Name         | Annex Date | Tranche RED Code | Underlying Index RED Code |           | Tranche Name                     | Confirmable Tranche Name         | Annex Date | Tranche RED Code | Underlying Index RED Code |
|-----------|----------------------------------|----------------------------------|------------|------------------|---------------------------|-----------|----------------------------------|----------------------------------|------------|------------------|---------------------------|
| Old Index | iTraxx Europe Series 1 Version 1 | iTraxx Europe Series 1 Version 1 | 24-Jun-04  | 21666VAL9        | 21666VAL9                 | New Index | iTraxx Europe Series 1 Version 2 | iTraxx Europe Series 1 Version 2 | 12-Aug-09  | 21666VAL9        | 21666VAL9                 |
| Old Index | iTraxx Europe Series 2 Version 1 | iTraxx Europe Series 2 Version 1 | 17-Sep-04  | 21666VAM7        | 21666VAM7                 | New Index | iTraxx Europe Series 2 Version 2 | iTraxx Europe Series 2 Version 2 | 12-Aug-09  | 21666VAM7        | 21666VAM7                 |
| Old Index | iTraxx Europe Series 3 Version 1 | iTraxx Europe Series 3 Version 1 | 20-Mar-05  | 21666VAN5        | 21666VAN5                 | New Index | iTraxx Europe Series 3 Version 2 | iTraxx Europe Series 3 Version 2 | 12-Aug-09  | 21666VAN5        | 21666VAN5                 |
| Old Index | iTraxx Europe Series 4 Version 1 | iTraxx Europe Series 4 Version 1 | 20-Sep-05  | 21666VAO3        | 21666VAO3                 | New Index | iTraxx Europe Series 4 Version 2 | iTraxx Europe Series 4 Version 2 | 12-Aug-09  | 21666VAO3        | 21666VAO3                 |
| Old Index | iTraxx Europe Series 5 Version 1 | iTraxx Europe Series 5 Version 1 | 17-Mar-06  | 21666VAP0        | 21666VAP0                 | New Index | iTraxx Europe Series 5 Version 2 | iTraxx Europe Series 5 Version 2 | 12-Aug-09  | 21666VAP0        | 21666VAP0                 |
| Old Index | iTraxx Europe Series 6 Version 1 | iTraxx Europe Series 6 Version 1 | 15-Sep-06  | 21666VAQ8        | 21666VAQ8                 | New Index | iTraxx Europe Series 6 Version 2 | iTraxx Europe Series 6 Version 2 | 12-Aug-09  | 21666VAQ8        | 21666VAQ8                 |
| Old Index | iTraxx Europe Series 7 Version 1 | iTraxx Europe Series 7 Version 1 | 16-Mar-07  | 21666VAR6        | 21666VAR6                 | New Index | iTraxx Europe Series 7 Version 2 | iTraxx Europe Series 7 Version 2 | 12-Aug-09  | 21666VAR6        | 21666VAR6                 |

Revised Tranche codes that reflect those tranches that exclude Thomson but include Hellas

|           | Tranche Name                               | Confirmable Tranche Name                   | Annex Date | Tranche RED Code | Underlying Index RED Code |           | Tranche Name                               | Confirmable Tranche Name                   | Annex Date | Tranche RED Code | Underlying Index RED Code |
|-----------|--|--|------------|------------------|---------------------------|-----------|--|--|------------|------------------|---------------------------|
| Old Index | iTraxx Europe Crossover Series 8 Version 2 | iTraxx Europe Crossover Series 8 Version 2 | 23-Mar-09  | 21667KAS7        | 21667KAS7                 | New Index | iTraxx Europe Crossover Series 8 Version 3 | iTraxx Europe Crossover Series 8 Version 3 | 12-Aug-09  | 21667KAT5        | 21667KAT5                 |
| Old Index | iTraxx Europe Crossover Series 9 Version 2 | iTraxx Europe Crossover Series 9 Version 2 | 23-Mar-09  | 21667KAM0        | 21667KAM0                 | New Index | iTraxx Europe Crossover Series 9 Version 3 | iTraxx Europe Crossover Series 9 Version 3 | 12-Aug-09  | 21667KAU2        | 21667KAU2                 |



Revised Tranche codes the reflect tranches that exclude Thomson and exclude Hellas

|             | Tranche Name  | Confirmable Tranche Name                    | Annex Date | Tranche RED Code | Underlying Index RED Code |             | Tranche Name  | Confirmable Tranche Name                    | Annex Date | Tranche RED Code | Underlying Index RED Code |
|-------------|---|---|------------|------------------|---------------------------|-------------|---|---|------------|------------------|---------------------------|
| Old Index   | iTraxx Europe Crossover Series 8 Version 3                                      | iTraxx Europe Crossover Series 8 Version 3  | 12-Aug-09  |                  |                           | New Index   | iTraxx Europe Crossover Series 8 Version 4                                      | iTraxx Europe Crossover Series 8 Version 4  | 19-Nov-09  |                  |                           |
|             | iTraxx Europe Crossover Series 8a Version 3 - Tranche - 2.5 year Auction Bucket | iTraxx Europe Crossover Series 8a Version 3 |            | 21667KYG1        | 21667KAT5                 |             | iTraxx Europe Crossover Series 8a Version 4 - Tranche - 2.5 year Auction Bucket | iTraxx Europe Crossover Series 8a Version 4 |            | 21667KYK1        | 21667KAZ1                 |
| Old Tranche | iTraxx Europe Crossover Series 8b Version 3 - Tranche - 5 year Auction Bucket   | iTraxx Europe Crossover Series 8b Version 3 |            | 21667KYG2        | 21667KAT5                 | New Tranche | iTraxx Europe Crossover Series 8b Version 4 - Tranche - 5 year Auction Bucket   | iTraxx Europe Crossover Series 8b Version 4 |            | 21667KYK2        | 21667KAZ1                 |
|             | iTraxx Europe Crossover Series 8c Version 3 - Tranche - 7.5 year Auction Bucket | iTraxx Europe Crossover Series 8c Version 3 |            | 21667KYG3        | 21667KAT5                 |             | iTraxx Europe Crossover Series 8c Version 4 - Tranche - 7.5 year Auction Bucket | iTraxx Europe Crossover Series 8c Version 4 |            | 21667KYK3        | 21667KAZ1                 |
| Old Index   | iTraxx Europe Crossover Series 9 Version 3                                      | iTraxx Europe Crossover Series 9 Version 3  | 12-Aug-09  |                  |                           | New Index   | iTraxx Europe Crossover Series 9 Version 4                                      | iTraxx Europe Crossover Series 9 Version 4  | 19-Nov-09  |                  |                           |
|             | iTraxx Europe Crossover Series 9a Version 3 - Tranche - 2.5 year Auction Bucket | iTraxx Europe Crossover Series 9a Version 3 |            | 21667KYH1        | 21667KAU2                 |             | iTraxx Europe Crossover Series 9a Version 4 - Tranche - 2.5 year Auction Bucket | iTraxx Europe Crossover Series 9a Version 4 |            | 21667KYL1        | 21667KBA5                 |
| Old Tranche | iTraxx Europe Crossover Series 9b Version 3 - Tranche - 5 year Auction Bucket   | iTraxx Europe Crossover Series 9b Version 3 |            | 21667KYH2        | 21667KAU2                 | New Tranche | iTraxx Europe Crossover Series 9b Version 4 - Tranche - 5 year Auction Bucket   | iTraxx Europe Crossover Series 9b Version 4 |            | 21667KYL2        | 21667KBA5                 |
|             | iTraxx Europe Crossover Series 9c Version 3 - Tranche - 7.5 year Auction Bucket | iTraxx Europe Crossover Series 9c Version 3 |            | 21667KYH3        | 21667KAU2                 |             | iTraxx Europe Crossover Series 9c Version 4 - Tranche - 7.5 year Auction Bucket | iTraxx Europe Crossover Series 9c Version 4 |            | 21667KYL3        | 21667KBA5                 |