



Revised Tranche codes for the Hellas and THOMSON Bankruptcy Credit Event (30 November 2009) and the Cable and Wireless succession event (26 March 2010)

Finalised Copy as of 24th June 2010

	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	ITraxe Europe Crossover Series 8 Version 4	ITraxe Europe Crossover Series 8 Version 4	19-Nov-09			New Index	ITraxe Europe Crossover Series 8 Version 5	ITraxe Europe Crossover Series 8 Version 5	22-Jun-10		
Old Tranche	ITraxe Europe Crossover Series 8a Version 4 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 8a Version 4		21667KYK1	21667KAZ1	New Tranche	ITraxe Europe Crossover Series 8a Version 5 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 8a Version 5		21667KYM1	21667KBJ6
	ITraxe Europe Crossover Series 8b Version 4 - Tranche - 5 year Auction Bucket	ITraxe Europe Crossover Series 8b Version 4		21667KYK2	21667KAZ1		ITraxe Europe Crossover Series 8b Version 5 - Tranche - 5 year Auction Bucket	ITraxe Europe Crossover Series 8b Version 5		21667KYM2	21667KBJ6
	ITraxe Europe Crossover Series 8c Version 4 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 8c Version 4		21667KYK3	21667KAZ1		ITraxe Europe Crossover Series 8c Version 5 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 8c Version 5		21667KYM3	21667KBJ6
Old Index	ITraxe Europe Crossover Series 9 Version 4	ITraxe Europe Crossover Series 9 Version 4	19-Nov-09			New Index	ITraxe Europe Crossover Series 9 Version 5	ITraxe Europe Crossover Series 9 Version 5	22-Jun-10		
Old Tranche	ITraxe Europe Crossover Series 9a Version 4 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 9a Version 4		21667KYL1	21667KBAS	New Tranche	ITraxe Europe Crossover Series 9a Version 5 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 9a Version 5		21667KYN1	21667KBK3
	ITraxe Europe Crossover Series 9b Version 4 - Tranche - 5 year Auction Bucket	ITraxe Europe Crossover Series 9b Version 4		21667KYL2	21667KBAS		ITraxe Europe Crossover Series 9b Version 5 - Tranche - 5 year Auction Bucket	ITraxe Europe Crossover Series 9b Version 5		21667KYN2	21667KBK3
	ITraxe Europe Crossover Series 9c Version 4 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 9c Version 4		21667KYL3	21667KBAS		ITraxe Europe Crossover Series 9c Version 5 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 9c Version 5		21667KYN3	21667KBK3