



Revised Tranche codes for the Hellas and THOMSON Bankruptcy Credit Event (30 November 2009), the Cable and Wireless succession event (26 March 2010) and the Truvo Bankruptcy Credit Event (1 July 2010)

Finalised Copy as of 12th July 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 5	ITraxe Europe Crossover Series 8 Version 5	22-Jun-10			New Index	ITraxe Europe Crossover Series 8 Version 6	ITraxe Europe Crossover Series 8 Version 6	2-Jul-10		
Old Tranche	ITraxe Europe Crossover Series 8a Version 5 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 8a Version 5		21667KYM1	21667KB16	New Tranche	ITraxe Europe Crossover Series 8a Version 6 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 8a Version 6		21667KY01	21667KB14
	ITraxe Europe Crossover Series 8b Version 5 - Tranche - 5 year Auction Bucket	ITraxe Europe Crossover Series 8b Version 5		21667KYM2	21667KB16		ITraxe Europe Crossover Series 8b Version 6 - Tranche - 5 year Auction Bucket	ITraxe Europe Crossover Series 8b Version 6		21667KY02	21667KB14
	ITraxe Europe Crossover Series 8c Version 5 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 8c Version 5		21667KYM3	21667KB16		ITraxe Europe Crossover Series 8c Version 6 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 8c Version 6		21667KY03	21667KB14
Old Index	ITraxe Europe Crossover Series 9 Version 5	ITraxe Europe Crossover Series 9 Version 5	22-Jun-10			New Index	ITraxe Europe Crossover Series 9 Version 6	ITraxe Europe Crossover Series 9 Version 6	2-Jul-10		
Old Tranche	ITraxe Europe Crossover Series 9a Version 5 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 9a Version 5		21667KYN1	21667KBK3	New Tranche	ITraxe Europe Crossover Series 9a Version 6 - Tranche - 2.5 year Auction Bucket	ITraxe Europe Crossover Series 9a Version 6		21667KYP1	21667KB11
	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 9b Version 6 - Tranche - 5 year Auction Bucket	ITraxe Europe Crossover Series 9b Version 6		21667KYP2	21667KB11
	ITraxe Europe Crossover Series 9c Version 5 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 9c Version 5		21667KYN3	21667KBK3		ITraxe Europe Crossover Series 9c Version 6 - Tranche - 7.5 year Auction Bucket	ITraxe Europe Crossover Series 9c Version 6		21667KYP3	21667KB11