



Revised Tranche codes for the Hellas Credit Event (November 2009)

Finalised Copy as of November 25th, 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 Crossover Series 8 Version 3	iTraxx Europe Crossover Series 8 Version 3	12-Aug-09	21667KAT5		New Index	iTraxx Europe Crossover Series 8 Version 4	iTraxx Europe Crossover Series 8 Version 4	19-Nov-09	21667KAZ1	
Old Tranche	iTraxx Europe Crossover Series 8a Version 3 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 8a Version 3	12-Aug-09	21667KYC1	21667KAT5	New Tranche	iTraxx Europe Crossover Series 8a Version 4 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 8a Version 4	19-Nov-09	21667KYE1	21667KAZ1
	iTraxx Europe Crossover Series 8b Version 3 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 8b Version 3	12-Aug-09	21667KYC2	21667KAT5		iTraxx Europe Crossover Series 8b Version 4 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 8b Version 4	19-Nov-09	21667KYE2	21667KAZ1
	iTraxx Europe Crossover Series 8c Version 3 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 8c Version 3	12-Aug-09	21667KYC3	21667KAT5		iTraxx Europe Crossover Series 8c Version 4 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 8c Version 4	19-Nov-09	21667KYE3	21667KAZ1
Old Index	iTraxx Europe Crossover Series 9 Version 3	iTraxx Europe Crossover Series 9 Version 3	12-Aug-09	21667KAU2		New Index	iTraxx Europe Crossover Series 9 Version 4	iTraxx Europe Crossover Series 9 Version 4	19-Nov-09	21667KBA5	
Old Tranche	iTraxx Europe Crossover Series 9a Version 3 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 9a Version 3	12-Aug-09	21667KYD1	21667KAU2	New Tranche	iTraxx Europe Crossover Series 9a Version 4 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 9a Version 4	19-Nov-09	21667KYF1	21667KBA5
	iTraxx Europe Crossover Series 9b Version 3 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 9b Version 3	12-Aug-09	21667KYD2	21667KAU2		iTraxx Europe Crossover Series 9b Version 4 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 9b Version 4	19-Nov-09	21667KYF2	21667KBA5
	iTraxx Europe Crossover Series 9c Version 3 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 9c Version 3	12-Aug-09	21667KYD3	21667KAU2		iTraxx Europe Crossover Series 9c Version 4 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 9c Version 4	19-Nov-09	21667KYF3	21667KBA5