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Revised Tranche codes for the THOMSON Credit Event (October 2009)

Finalised Copy as of October 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
Old Index	**iTraxx Europe Series 1 Version 1**	**iTraxx Europe Series 1 Version 1**	**24-Jun-04**	**2I666VAA3**		**New Index**	**iTraxx Europe Series 1 Version 2**	**iTraxx Europe Series 1 Version 2**	**12-Aug-09**	**2I666VAL9**	
Old Tranche	iTraxx Europe Series 1a Version 1 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 1a Version 1	24-Jun-04	2I666VYA1	**2I666VAA3**	**New Tranche**	iTraxx Europe Series 1a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 1a Version 2	12-Aug-09	2I666VYH1	**2I666VAL9**
	iTraxx Europe Series 1b Version 1 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 1b Version 1	24-Jun-04	2I666VYA2	**2I666VAA3**		iTraxx Europe Series 1b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 1b Version 2	12-Aug-09	2I666VYH2	**2I666VAL9**
	iTraxx Europe Series 1c Version 1 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 1c Version 1	24-Jun-04	2I666VYA3	**2I666VAA3**		iTraxx Europe Series 1c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 1c Version 2	12-Aug-09	2I666VYH3	**2I666VAL9**
Old Index	**iTraxx Europe Series 2 Version 1**	**iTraxx Europe Series 2 Version 1**	**17-Sep-04**	**2I666VAB1**		**New Index**	**iTraxx Europe Series 2 Version 2**	**iTraxx Europe Series 2 Version 2**	**12-Aug-09**	**2I666VAM7**	
Old Tranche	iTraxx Europe Series 2a Version 1 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 2a Version 1	17-Sep-04	2I666VYB1	**2I666VAB1**	**New Tranche**	iTraxx Europe Series 2a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 2a Version 2	12-Aug-09	2I666VYI1	**2I666VAM7**
	iTraxx Europe Series 2b Version 1 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 2b Version 1	17-Sep-04	2I666VYB2	**2I666VAB1**		iTraxx Europe Series 2b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 2b Version 2	12-Aug-09	2I666VYI2	**2I666VAM7**
	iTraxx Europe Series 2c Version 1 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 2c Version 1	17-Sep-04	2I666VYB3	**2I666VAB1**		iTraxx Europe Series 2c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 2c Version 2	12-Aug-09	2I666VYI3	**2I666VAM7**
Old Index	**iTraxx Europe Series 3 Version 1**	**iTraxx Europe Series 3 Version 1**	**20-Mar-05**	**2I666VAC9**		**New Index**	**iTraxx Europe Series 3 Version 2**	**iTraxx Europe Series 3 Version 2**	**12-Aug-09**	**2I666VAN5**	
Old Tranche	iTraxx Europe Series 3a Version 1 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 3a Version 1	20-Mar-05	2I666VYC1	**2I666VAC9**	**New Tranche**	iTraxx Europe Series 3a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 3a Version 2	12-Aug-09	2I666VYJ1	**2I666VAN5**
	iTraxx Europe Series 3b Version 1 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 3b Version 1	20-Mar-05	2I666VYC2	**2I666VAC9**		iTraxx Europe Series 3b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 3b Version 2	12-Aug-09	2I666VYJ2	**2I666VAN5**
	iTraxx Europe Series 3c Version 1 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 3c Version 1	20-Mar-05	2I666VYC3	**2I666VAC9**		iTraxx Europe Series 3c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 3c Version 2	12-Aug-09	2I666VYJ3	**2I666VAN5**
Old Index	**iTraxx Europe Series 4 Version 1**	**iTraxx Europe Series 4 Version 1**	**20-Sep-05**	**2I666VAD7**		**New Index**	**iTraxx Europe Series 4 Version 2**	**iTraxx Europe Series 4 Version 2**	**12-Aug-09**	**2I666VAO3**	
Old Tranche	iTraxx Europe Series 4a Version 1 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 4a Version 1	20-Sep-05	2I666VYD1	**2I666VAD7**	**New Tranche**	iTraxx Europe Series 4a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 4a Version 2	12-Aug-09	2I666VYK1	**2I666VAO3**
	iTraxx Europe Series 4b Version 1 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 4b Version 1	20-Sep-05	2I666VYD2	**2I666VAD7**		iTraxx Europe Series 4b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 4b Version 2	12-Aug-09	2I666VYK2	**2I666VAO3**
	iTraxx Europe Series 4c Version 1 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 4c Version 1	20-Sep-05	2I666VYD3	**2I666VAD7**		iTraxx Europe Series 4c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 4c Version 2	12-Aug-09	2I666VYK3	**2I666VAO3**
Old Index	**iTraxx Europe Series 5 Version 1**	**iTraxx Europe Series 5 Version 1**	**17-Mar-06**	**2I666VAE5**		**New Index**	**iTraxx Europe Series 5 Version 2**	**iTraxx Europe Series 5 Version 2**	**12-Aug-09**	**2I666VAP0**	
Old Tranche	iTraxx Europe Series 5a Version 1 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 5a Version 1	17-Mar-06	2I666VYE1	**2I666VAE5**	**New Tranche**	iTraxx Europe Series 5a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 5a Version 2	12-Aug-09	2I666VYL1	**2I666VAP0**
	iTraxx Europe Series 5b Version 1 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 5b Version 1	17-Mar-06	2I666VYE2	**2I666VAE5**		iTraxx Europe Series 5b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 5b Version 2	12-Aug-09	2I666VYL2	**2I666VAP0**
	iTraxx Europe Series 5c Version 1 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 5c Version 1	17-Mar-06	2I666VYE3	**2I666VAE5**		iTraxx Europe Series 5c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 5c Version 2	12-Aug-09	2I666VYL3	**2I666VAP0**
Old Index	**iTraxx Europe Series 6 Version 1**	**iTraxx Europe Series 6 Version 1**	**15-Sep-06**	**2I666VAF2**		**New Index**	**iTraxx Europe Series 6 Version 2**	**iTraxx Europe Series 6 Version 2**	**12-Aug-09**	**2I666VAQ8**	
Old Tranche	iTraxx Europe Series 6a Version 1 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 6a Version 1	15-Sep-06	2I666VYF1	**2I666VAF2**	**New Tranche**	iTraxx Europe Series 6a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 6a Version 2	12-Aug-09	2I666VYM1	**2I666VAQ8**
	iTraxx Europe Series 6b Version 1 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 6b Version 1	15-Sep-06	2I666VYF2	**2I666VAF2**		iTraxx Europe Series 6b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 6b Version 2	12-Aug-09	2I666VYM2	**2I666VAQ8**
	iTraxx Europe Series 6c Version 1 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 6c Version 1	15-Sep-06	2I666VYF3	**2I666VAF2**		iTraxx Europe Series 6c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 6c Version 2	12-Aug-09	2I666VYM3	**2I666VAQ8**
Old Index	**iTraxx Europe Series 7 Version 1**	**iTraxx Europe Series 7 Version 1**	**16-Mar-07**	**2I666VAG0**		**New Index**	**iTraxx Europe Series 7 Version 2**	**iTraxx Europe Series 7 Version 2**	**12-Aug-09**	**2I666VAR6**	
Old Tranche	iTraxx Europe Series 7a Version 1 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 7a Version 1	16-Mar-07	2I666VYG1	**2I666VAG0**	**New Tranche**	iTraxx Europe Series 7a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Series 7a Version 2	12-Aug-09	2I666VYN1	**2I666VAR6**
	iTraxx Europe Series 7b Version 1 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 7b Version 1	16-Mar-07	2I666VYG2	**2I666VAG0**		iTraxx Europe Series 7b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Series 7b Version 2	12-Aug-09	2I666VYN2	**2I666VAR6**
	iTraxx Europe Series 7c Version 1 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 7c Version 1	16-Mar-07	2I666VYG3	**2I666VAG0**		iTraxx Europe Series 7c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Series 7c Version 2	12-Aug-09	2I666VYN3	**2I666VAR6**
Old Index	**iTraxx Europe Crossover Series 8 Version 2**	**iTraxx Europe Crossover Series 8 Version 2**	**23-Mar-09**	**2I667KAS7**		**New Index**	**iTraxx Europe Crossover Series 8 Version 3**	**iTraxx Europe Crossover Series 8 Version 3**	**12-Aug-09**	**2I667KAT5**	
Old Tranche	iTraxx Europe Crossover Series 8a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 8a Version 2	23-Mar-09	2I667KYA1	**2I667KAS7**	**New Tranche**	iTraxx Europe Crossover Series 8a Version 3 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 8a Version 3	12-Aug-09	2I667KYC1	**2I667KAT5**
	iTraxx Europe Crossover Series 8b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 8b Version 2	23-Mar-09	2I667KYA2	**2I667KAS7**		iTraxx Europe Crossover Series 8b Version 3 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 8b Version 3	12-Aug-09	2I667KYC2	**2I667KAT5**
	iTraxx Europe Crossover Series 8c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 8c Version 2	23-Mar-09	2I667KYA3	**2I667KAS7**		iTraxx Europe Crossover Series 8c Version 3 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 8c Version 3	12-Aug-09	2I667KYC3	**2I667KAT5**
Old Index	**iTraxx Europe Crossover Series 9 Version 2**	**iTraxx Europe Crossover Series 9 Version 2**	**23-Mar-09**	**2I667KAM0**		**New Index**	**iTraxx Europe Crossover Series 9 Version 3**	**iTraxx Europe Crossover Series 9 Version 3**	**12-Aug-09**	**2I667KAU2**	
Old Tranche	iTraxx Europe Crossover Series 9a Version 2 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 9a Version 2	23-Mar-09	2I667KYB1	**2I667KAM0**	**New Tranche**	iTraxx Europe Crossover Series 9a Version 3 - Tranche - 2.5 year Auction Bucket	iTraxx Europe Crossover Series 9a Version 3	12-Aug-09	2I667KYD1	**2I667KAU2**
	iTraxx Europe Crossover Series 9b Version 2 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 9b Version 2	23-Mar-09	2I667KYB2	**2I667KAM0**		iTraxx Europe Crossover Series 9b Version 3 - Tranche - 5 year Auction Bucket	iTraxx Europe Crossover Series 9b Version 3	12-Aug-09	2I667KYD2	**2I667KAU2**
	iTraxx Europe Crossover Series 9c Version 2 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 9c Version 2	23-Mar-09	2I667KYB3	**2I667KAM0**		iTraxx Europe Crossover Series 9c Version 3 - Tranche - 7.5 year Auction Bucket	iTraxx Europe Crossover Series 9c Version 3	12-Aug-09	2I667KYD3	**2I667KAU2**