

iTraxx Europe Monthly Summary

iTraxx Europe Index levels and Changes

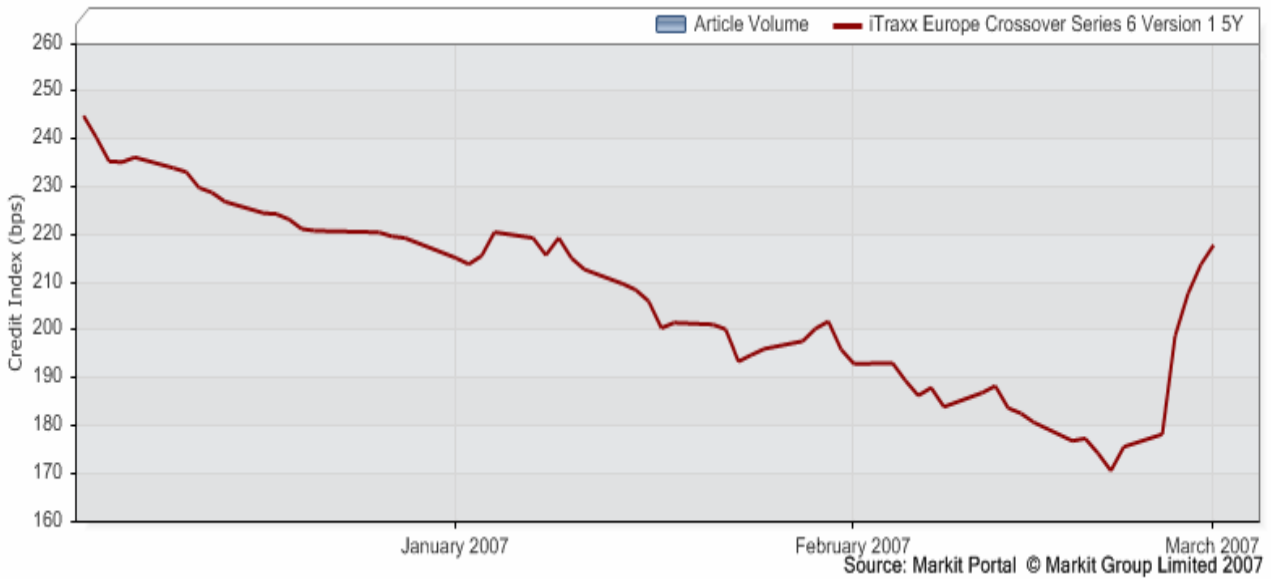
Date	Index	Spread	Month Change
01/03/2007	iTraxx Europe Series 6 Version 1 5Y	23.19	0.27
01/03/2007	iTraxx Europe Crossover Series 6 Version 1 5Y	213.90	17.77
01/03/2007	iTraxx Europe HiVol Series 6 Version 1 5Y	44.25	-0.20

The monthly change measures change of the index levels over a monthly period (from 01/02/2007 – 01/03/2007)

iTraxx Europe Series 6 Version 1 5Y



iTraxx Europe Crossover Series 6 Version 1 5Y



iTraxx Europe HiVol Series 6 Version 1



iTraxx Europe Contributors

These are the contributors to the **official Markit iTraxx Europe close levels**. The submission rate is calculated as a measure of contributed marks for the Month of February 2007.

Contributor	Submission %
Goldman Sachs	100%
UBS	100%
ABN Amro	95%
BNP	95%
Bank of America	95%
DKW	95%
Deutsche Bank	95%
JP Morgan	85%
Morgan Stanley	70%

Kind Regards,



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