

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: Friday, March 18, 2016

ADVISORY #: 16-122

SUBJECT: CDS Product Advisory – Markit iTraxx European Series 25

CME Clearing will expand its Credit Default Swap product offering to include the Markit iTraxx European Series 25. This series will be added to the product reference file one day prior to the launch date in both New Release and Production.

Index Name	Series	Tenors	Roll Dates
iTraxx Europe Series 25	25	5 Year	Monday, March 21, 2016
iTraxx Europe Crossover Series 25	25	3, 5, 7, 10 Year	Monday, March 21, 2016

Participants that wish to test before launch may do so in CME Clearing's New Release (UAT) environment beginning on Friday, March 18th.

Below are the Markit iTraxx European Series 25 product name and corresponding product code available to clear at CME Clearing:

- Series 25 (IT25.SR.MM.EUR) IT25 NEW
- Series 25 (ITXXO25.SR.MM.EUR) IX25 NEW

If you have any questions, please contact the CME Client Services Team at Onboarding@cmegroup.com or by telephone at 312-338-7112.