

TO: iTraxx Market Participants

FROM: CME Clearing

ADVISORY #: 16-222

DATE: Monday, June 6, 2016

SUBJECT: Credit Event Advisory – Update - Norske Skogindustrier ASA Triggering & Movement

Period

Please be advised that CME has completed iTraxx processing for today based on the daily triggering results. This means that for any market participant who triggered positions, CME Clearing moved those trades into the Norske maturity bucket contract (CME product code **NSIRMB**).

You can find our previous advisory on the movement and triggering period in CME Clearing Advisory 16-218, also available here.

We have also published the daily iTraxx Restructuring report to all firm's FTP sites. You can find more information on this below -

• The daily iTraxx Restructuring report will detail the day's activities.

- File naming convention: ITRX001\_YYYYMMDD\_CME\_EOD\_###.csv where ### represents the 3 digit firm ID.
- The CME iTraxx Restructuring report will contain the same columns as the DTCC's iTraxx Trigger Status report, but will also contain 7 additional fields for reconciliation: Clearing Org, Clearing Firm ID, Client Account, Segregation, Untriggered Contract Alias, Seller Triggered Contract Alias and Buyer Triggered Contract Alias

If you have questions, please contact the CME Client Services Team at onboarding@cmegroup.com.