

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: Friday, September 16, 2016

ADVISORY #: 16-375

SUBJECT: CDS Product Advisory – Markit iTraxx European Series 26

CME Clearing will expand its Credit Default Swap product offering to include the Markit iTraxx European Series 26. 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	Serie s	Tenors	Roll Dates
iTraxx Europe Series 26	26	5 Year	Tuesday, September 20, 2016
iTraxx Europe Crossover Series 26	26	3, 5, 7, 10 Year	Tuesday, September 20, 2016

Participants that wish to test before launch may do so in CME Clearing's New Release (UAT) environment beginning on Monday, September 19, 2016

Below are the Markit iTraxx European Series 26 product name and corresponding product code available to clear at CME Clearing:

- Series 26 (ITX26.SR.MM.EUR) IT26 NEW
- Series 26 (ITXXO26.SR.MM.EUR) IX26 NEW

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