

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: Monday, March 16, 2015

ADVISORY #: 15-079

SUBJECT: **CDS Product Advisory – CDX North American Investment Grade Index Series 24**

CME Clearing will expand its Credit Default Swap product offering to include the CDX North American Investment Grade Index Series 24. 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
CDX.NA.IG	24	3, 5, 7, 10 Year	Friday, March 20, 2015

Participants that wish to test before launch may do so in CME Clearing's New Release (UAT) environment beginning Wednesday, March 18, 2015. Please keep in mind that CME Clearing will be using mock settlement prices for the Series 24 Index in New Release through Thursday, March 19, 2015. Production settlement prices will be applied to the Index in the New Release environment beginning Friday, March 20, 2015

CDX North American Investment Grade Index Series 24 has the following Reference Entity changes from Series 23:

Additions:

- Apache Corporation
- Canadian Natural Resources Limited
- Domtar Corporation
- Enbridge Inc.

Removals:

- Avon Products, Inc.
- Genworth Holdings, Inc.
- M.D.C. Holdings, Inc.
- Safeway Inc.

\*\*Please note that the Reference Entity changes above are provisional and can be changed by Markit till publication of the final annex for the CDX North American Investment Grade Index Series 24

Below are the CDX North American Investment Grade Index Series 24 product name and corresponding product code available to clear at CME Clearing:

- **Series 24 (CDXIG24.SR.XR.USD) – CG24 – NEW**

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

Regards,

CME Clearing