

 **CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
DATE: Tuesday, September 22, 2015
ADVISORY #: 15-304
SUBJECT: **CDS Product Advisory – Markit iTraxx European Series 24**

CME Clearing will expand its Credit Default Swap product offering to include the Markit iTraxx European 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
iTraxx Europe Series 24	24	3, 5, 7, 10 Year	Monday, September 21, 2015
iTraxx Europe Crossover Series 24	24	5 Year	Monday, September 21, 2015

Participants that wish to test before launch may do so in CME Clearing's New Release (UAT) environment beginning immediately.

Below are the Markit iTraxx European Series 24 product name and corresponding product code available to clear at CME Clearing:

- **Series 24 (IT24.SR.MM.EUR) – IT24 – NEW**
- **Series 24 (ITXXO24.SR.MM.EUR) – IX24 – NEW**

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

Regards,

CME Clearing