

## **LONDON NOTICE No. 3135**

ISSUE DATE: 19 March 2009  
EFFECTIVE DATE: 20 March 2009

### **CREDIT DEFAULT SWAP INDEX CONTRACTS**

#### **INTRODUCTION OF Markit iTraxx INDEX SERIES 11**

##### **Executive Summary**

This Notice informs Members of the availability on and from 20 March 2009 of Credit Default Swap Index Contracts based on the new on-the-run series of the Markit iTraxx Europe, Markit iTraxx Crossover and Markit iTraxx Hi-Vol indices.

1. On and from Friday 20 March 2009, Credit Default Swap Index Contracts based on the new on-the-run series will be made available through Bclear under the terms of Exchange Contract No. 600 to coincide with their introduction in the OTC market. The new series will be:
  - Markit iTraxx Europe, Series 11 (contract code I11)
  - Market iTraxx Crossover, Series 11 (contract code R11)
  - Markit iTraxx Hi-Vol, Series 11 (contract code H11)
2. The previous on-the-run series, Series 10, will remain available through Bclear, as will the Markit iTraxx Series 8 and 9.
3. For further information Members should refer to London Notice No. 3104, issued on 19 December 2008, which contains the Contract Specification and other related documents.

For further information in relation to this Notice, Members should contact:

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