
CIRCULAR 2024/043

ICE Clear Credit - Credit Event Processing: Atos SE

This circular provides the credit event processing schedule for Atos SE "Atos" which impacts iTraxx Europe Crossover Series 40. The following timeline is based on the completion of a successful Atos Auction on Wednesday, October 9, 2024. ICE Clear Credit will settle a rebate as part of the credit event settlement for the impacted instrument regardless of trade date.

Wednesday, October 9, 2024

- Auction day for Atos.
- Last day to price and clear the old version of the impacted index.
- End-of-day client netting cycle processed but will not include the impacted index.

Thursday, October 10, 2024

- First day to price and clear the new version of the impacted index.
- Impacted index T+1 daily trades will be accepted for clearing with a trade date of Wednesday, October 9, 2024.
- End-of-day client netting cycle processed but will not include the impacted index.

Friday, October 11, 2024

- End-of-day client netting cycle processed but will not include the impacted index.

Monday, October 14, 2024

- Auction Settlement Date.
- Old version of the impacted index will roll to the new version.

For more information, please contact:

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