

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-386

DATE: Friday, September 23, 2016

SUBJECT: **CDS Product Advisory – CDX North American High Yield Index Series 27**

CME Clearing will expand its Credit Default Swap product offering to include the CDX North American High Yield Index Series 27 (CDXHY27) in the 5 Year. 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.HY	27	5 Year	Tuesday, September 27, 2016

Participants that wish to test before launch may do so in CME Clearing's New Release (UAT) environment beginning Monday, September 26, 2016.

Below are the CDX North American High Yield Series 27 Product Name and corresponding Product Code available to clear at CME Clearing:

- **Series 27 (CDXHY27.SR.XR.USD) – CY27 – 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.