



TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-364

DATE: Wednesday, September 20, 2017

SUBJECT: **CDS Product Advisory – CDX North American High Yield Index Series 29**

CME Clearing will expand its Credit Default Swap product offering to include the CDX North American High Yield Index Series 29 (CDXHY29) 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	29	5 Year	Wednesday, September 27, 2017

Participants that wish to test before launch may do so in CME Clearing's New Release (UAT) environment beginning for trade date Tuesday, September 26, 2017.

Below are the CDX North American High Yield Series 29 Product Name and corresponding Product Code available to clear at CME Clearing:

- **Series 29 (CDXHY29.SR.XR.USD) – CY29 – NEW**

As announced on September 14, 2017, CME Group announced that it will exit the company's credit default swaps clearing business by mid-2018. During this transition, CME will continue to provide full clearing services so that participants can continue to manage their risk, including the roll to CDX 29. For additional information, a copy of the press release can be found [here](#).

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