



TO: CDS Market Participants

FROM: CME Clearing

ADVISORY #: 17-395

DATE: October 11, 2017

SUBJECT: **Credit Event Advisory – Auction Results for Toys “R” Us, Inc.**

On Wednesday, October 11 an auction administered by Creditex and Markit resulted in a final price determination of **26** for Toys “R” Us, Inc. There will be **0 accrued days** included as part of the coupon calculation.

Please see the following for more information:

<http://www.creditfixings.com/CreditEventAuctions/results.jsp?ticker=TOY>

The new versions of the affected indices are listed below:

CDX.HY 19V8.SR.XR.USD
CDX.HY 20V7.SR.XR.USD
CDX.HY 21V7.SR.XR.USD
CDX.HY 22V7.SR.XR.USD
CDX.HY 23V6.SR.XR.USD
CDX.HY 24V5.SR.XR.USD
CDX.HY 25V4.SR.XR.USD
CDX.HY 26V3.SR.XR.USD
CDX.HY 27V3.SR.XR.USD
CDX.HY 28V2.SR.XR.USD

Please note, the clearing of the current version of the affected indices will be halted Wednesday, October 11, 2017 at 6:45 PM EST. The first trade date of the new version of the affected indices will be Thursday, October 12, 2017.

The Final Processing Date for this credit event will be Thursday, October 12, 2017.

The Final Processing will entail the following:

- CME Clearing will migrate the open interest in the current version of the affected indices to the new version of the affected indices.
- CME Clearing will calculate and process the final compensation and coupon amounts. The credit event cash flows will be reflected on the end of day credit event reports, FIXML trade registers and positions summaries for Thursday, October 12, 2017.

The Auction Settlement Date for this credit event will be Friday, October 13, 2017.

If you have questions, please contact the CME Client Services Team at

onboarding@cmegroup.com.