

12-451

FROM: CME Clearing

SUBJECT: **CDX North American Investment Grade Index Series 8**

DATE: Thursday, October 18th, 2012

CME Clearing will expand its Credit Default Swap product offering to include the CDX North American Investment Grade Index Series 8 (CDXIG8) in 7 and 10 year tenors. The production launch date is scheduled for Monday, October 22nd, 2012.

Below is the full set of CDX North American Investment Grade Series with corresponding clearing codes available to clear at CME Clearing (each available in 3, 5, 7, and 10 year tenors except as specified below):

- Series 8 (CDXIG8V5.SR.XR.USD) – CG8V5 (no 3 and 5 year tenors) -- NEW
- Series 9V4 (CDXIG9V4.SR.XR.USD) – CG9V4 (no 3 year tenor)
- Series 10V4 (CDXIG10V4.SR.XR.USD)-CG10V4 (no 3 year tenor)
- Series 11V2 (CDXIG11V2.SR.XR.USD)-CG11V2 (no 3 year tenor)
- Series 12V2 (CDXIG12.SR.XR.USD)-CG12V2 (no 3 year tenor)
- Series 13 (CDXIG13.SR.XR.USD)-CG13
- Series 14 (CDXIG14.SR.XR.USD)-CG14
- Series 15 (CDXIG15.SR.XR.USD)-CG15
- Series 16 (CDXIG16.SR.XR.USD)-CG16
- Series 17 (CDXIG17.SR.XR.USD)-CG17
- Series 18 (CDXIG18.SR.XR.USD)-CG18
- Series 19 (CDXIG19.SR.XR.USD)-CG19

Participants may continue to test in CME Clearing's New Release (UAT) environment (CDXIG8 was launched in NR on Thursday, October 11th). Please keep in mind that CME Clearing will continue to use mock settlement prices for the Series 8 Index in New Release through Friday October 18th. Production settlement prices will be applied to the Index in the New Release environment beginning on October 22nd, 2012.

Should you have questions, please contact the CME Client Services Team by email at Onboarding@cmegroup.com.