



TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-123

DATE: Friday, March 18, 2016

SUBJECT: **CDS Product Advisory – CDX North American High Yield Index Series 26**

CME Clearing will expand its Credit Default Swap product offering to include the CDX North American High Yield Index Series 26 (CDXHY26) 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	26	5 Year	Monday, March 28 th , 2016

Participants that wish to test before launch may do so in CME Clearing's New Release (UAT) environment beginning Thursday, March 24, 2016. Please keep in mind that CME Clearing will be using a mock settlement price for the Series 26 Index in New Release on Thursday, Thursday, March 24, 2016. Production settlement prices will be applied to the Index in the New Release environment beginning Friday, March 25, 2016.

Below are the CDX North American High Yield Series 26 Product Name and corresponding Product Code available to clear at CME Clearing:

- **Series 26 (CDX.NA.HY.26.SR.XR.USD) – CY26 – NEW**

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