

 **CME Group** | Advisory Notice

TO: CDS Market Participants  
FROM: CME Clearing  
ADVISORY #: 16-039  
DATE: Friday, January 15, 2016  
SUBJECT: **Credit Event Advisory – Abengoa, S.A.**

Please be advised that CME Clearing has completed the final processing for Abengoa, S.A. in the Production Environment and has added the credit event reporting to clearing member firm's FTP site. The credit event reporting displays the compensation amounts and the final cleared position in the old version of the affected indices. The file naming convention of the credit event reporting file is as follows:

***Credit\_Event\_XXX.csv***

Please note, the XXX represents the clearing member firm number.

The Auction Settlement Date for this credit event will be Monday, January 18, 2016.

If you have questions, please contact the CME Client Services Team at [onboarding@cmegroup.com](mailto:onboarding@cmegroup.com).

Regards,

CME Clearing