

TO: CDS Market Participants

FROM: CME Clearing

ADVISORY #: 17-279

DATE: Wednesday, July 12, 2017

SUBJECT: Credit Event Advisory – Final Processing for GenOn Energy

Inc.

Please be advised that CME Clearing has completed the final processing for GenOn Energy Inc. in the Production Environment. CME Clearing has added the credit event reporting to clearing member firms sFTP site for this credit event. 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 Thursday, July 13th.

If you have questions, please contact the CME Client Services Team at onboarding@cmegroup.com.

Regards,

CME Clearing