

TO: CDS Market Participants

FROM: CME Clearing

ADVISORY #: 15-299

DATE: Thursday, September 17, 2015

SUBJECT: **Credit Event Advisory – Auction Results for Alpha Appalachia Hldgs Inc Credit Event**

On Thursday, September 17, 2015 an auction administered by Creditex and Markit resulted in a final price determination of **6.0** for Alpha Appalachia Hldgs Inc. The number of accrued days between the previous coupon date and the event determination date is **43 days**.

Please see the following for more information:

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

The new versions of the affected indices are listed below with the respective notional percentage outstanding:

CY15VJ	91
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Please note, the clearing of the current version of the affected indices will be halted today at 7:00 PM EST. The first trade date of the new version of the affected indices will be Friday, September 18, 2015.

The Final Processing Date for this credit event will be Friday, September 18, 2015. 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 Friday, September 18, 2015.

***IMPORTANT:** CME Front-End Clearing (FEC) users have the ability to transfer positions in the old version of the affected indices on the Final Processing Date; however, CME Clearing advises **not** to perform any transfers in the old version of the affected indices on Final Processing Date. If a transfer is performed in an old version of an affected index, CME Clearing will need to unwind the transfer.

The Auction Settlement Date for this credit event will be Monday, September 21, 2015.

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

Regards,

CME Clearing