

TO: CDS Market Participants

FROM: CME Clearing

#: 15-303

DATE: Friday, September 18, 2015

SUBJECT: Credit Event Advisory – Alpha Appalachia Hldgs Inc Credit

Event

Please be advised that CME Clearing has completed the final processing for Alpha Appalachia Hldgs 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 Monday, September 21, 2015.

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

Regards,

CME Clearing