

Determinations Committee Decision

Date:	August 6, 2015
Determinations Committee:	Americas
Meeting Date:	August 6, 2015

DC Issue 2015080302:	Has a Bankruptcy Credit Event occurred with respect to Alpha Appalachia Holdings, Inc. (f/k/a Massey Energy Company)?	
1st Question for vote:	For purposes of publication of the Initial List of Deliverable Obligations, in respect of each obligation on the list provided, is such obligation a Deliverable Obligation for purposes of the Auction to be held with respect to Alpha Appalachia Holdings, Inc.? (Please see Annex.)	
Vote result:	Yes	
Votes:	15 'Yes' votes and 0 'No' votes	
	AllianceBernstein L.P.	Yes
	Bank of America N.A.	Yes
	Barclays Bank plc	Yes
	BNP Paribas	Yes
	Citadel LLC	Yes
	Citibank, N.A.	Yes
	Credit Suisse International	Yes
	Deutsche Bank AG	Yes
	Eaton Vance Management	Yes
	Elliott Management Corporation	Yes
	Goldman Sachs International	Yes
	JPMorgan Chase Bank, N.A.	Yes
	Morgan Stanley & Co. International plc	Yes
	Nomura International plc	Yes
	Pacific Investment Management Co., LLC	Yes

Annex

Initial List of Deliverable Obligations For The 2015 Alpha Appalachia Holdings, Inc. Credit Derivatives Auction Settlement Terms ¹ - published August 6, 2015

Bonds:

CUSIP	Issuer Name	Coupon	Maturity
576203AJ2	Alpha Appalachia Holdings, Inc. (f/k/a Massey Energy Company)	3.25%	August 1, 2015

¹

Published pursuant to Section 3.3 of the Credit Derivatives Determinations Committees Rules