



Important Notice
National Securities Clearing Corporation

A #:	9411
P&S:	8984
Date:	March 26, 2024
To:	All Participants
From:	NSCC Operations
Attention:	Managing Partner/Officer, P&S Manager, Cashier Manager, Data Processing Manager, Fund/SERV Participants, I&RS Participants
Subject:	GOOD FRIDAY 2024 HOLIDAY SCHEDULE - REVISED

National Securities Clearing Corporation, the NYSE & NASDAQ Exchanges, FINRA, OTC Marketplaces, CMU/RTTM will be closed on Friday, March 29th in observance of Good Friday. **The U.S. Federal Banks will be open.** The following changes in NSCC's operations and schedules will be in effect:

TRADE CAPTURE AND REPORTING

UTC processing will not take place on Friday, March 29th.

SECURITIES FINANCING TRANSACTION (SFT)

There will be no processing of SFT activity on Friday, March 29, 2024.

REAL TIME TRADE MATCHING SYSTEM (RTTM) FOR CORPORATES, MUNICIPALS & UITs (CMU)

Although interdealer trading activity in Municipal Bonds, Corporate Bonds and UITs may occur on Friday, March 29th, participants are requested to submit such transactions to NSCC's CMU Real Time Trade Matching System (RTTM) on Monday, April 1st using a trade date of April 1st as March 29th is an invalid Trade Date for Inter-dealer trades in RTTM.

Under MSRB rules, the time of trade on these Municipal inter-dealer trades must be 00:01:00 and trade submission into RTTM must occur by 7:45 a.m. on April 1st. Dealers are also required to include the M040 special condition indicator that allows MSRB's RTRS System to identify these inter-dealer transactions so that enforcement agencies can be alerted to the fact that the trade reports were made under special circumstances using a special trade date and time.

Firms can also reference MSRB Rule G- on Reporting of Transactions in Certain Special Trading Situations:

http://www.msrb.org/Rules-and-Interpretations/MSRB-Rules/General/Rule-G-14.aspx?tab=2#_FF5157F1-F982-47BB-B261-4A94B30D7622

And MSRB's March 23, 2007 Notice on Reporting of Inter-Dealer transactions that occur outside of RTRS business day hours or on invalid RTTM trade dates:

DTCC offers enhanced access to all important notices via a Web-based subscription service. The notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit http://www.dtcc.com/subscription_form.php.

<https://www.msrb.org/Reporting-Inter-Dealer-Transactions-Occur-Outside-RTRS-Business-Day-Hours-or-Invalid-RTTM-Trade>

Muni Customer trades for MSRB reporting that are executed on March 29th must be reported using March 29th as the Trade Date under MSRB rules. Firms must enter the actual Trade Date and trade time and submit by 7:45 a.m. on April 1st. Muni Customer trades can be entered on participants' outbound queue to RTTM on Friday, March 29th as well.

CONSOLIDATED TRADE SUMMARY

Consolidated Trade Summary (CTS) output will not be produced for processing day Friday, March 29th. CTS will apply normal processing rules and output on Thursday, March 28th and Monday, April 1st.

CNS CONTINUOUS NET SETTLEMENT

Seg. Exemptions and Priority Requests for settlement of Monday, April 1st will be accepted on Thursday Evening, March 28th. To ensure NSCC processes your instructions as intended, please avoid sending in multiple instructions (or files) of seg exemption and priority requests for settlement Monday April 1st. Although multiple files will be accepted, processing order is not guaranteed due to potential conflicting instructions from each file submission.

Since DTC's systems will be available for Limited Deliver Order Processing on March 29th, NSCC's time schedules for CNS output will change. CNS activity normally due for distribution on Thursday night/Friday morning will be available to participants on Friday night/Saturday morning (24 hours later than usual). NSCC reports, and Machine-Readable Output (MRO) affected by this change include: The Seg. Exemption processing referred to in this important notice is for an exemption instruction processed by a Member to NSCC that overrides their CNS standing instruction on the NSCC master file. For Members who use DTC's Inventory Management System (IMS) to process exemptions, please see DTC's important notice schedule regarding Good Friday processing to determine their schedules in effect.

AUTOROUTE MRO	AUTOROUTE PRINT IMAGE #	REPORT NAME
02042022	02040009	CNS PROJECTION REPORT FOR SETTLEMENT TUESDAY, April 2 nd
02042023	02040005	CNS SETTLEMENT ACTIVITY STATEMENT (NIGHT CYCLE) FOR SETTLEMENT MONDAY, APRIL 1 st
02042008	02040001	CNS MISCELLANEOUS ACTIVITY REPORT FOR SETTLEMENT MONDAY, APRIL 1 st
N/A	02040006	CNS PRELIMINARY CASH RECONCILIATION STATEMENT FOR SETTLEMENT MONDAY, APRIL 1 st

02040890	02040891	CNS BUY IN ACTIVITY FOR SETTLEMENT TUESDAY, April 2 nd
02040949	02040948	CNS POSITION PRIOR TO DAY CYCLE REPORT FOR SETTLEMENT MONDAY, APRIL 1 st
02040951	02040950	CNS POSITION PRIOR TO NIGHT CYCLE REPORT FOR SETTLEMENT MONDAY, APRIL 1 st

ENVELOPE SETTLEMENT SYSTEM (ESS)

Deliver or Settlement Operations will not be provided on Friday, March 29th.

INTER-CITY DELIVERIES

Inter-City Deliveries will be accepted on Thursday, March 28th for settlement Monday, April 1st.

OBLIGATION WAREHOUSE

OW Web UI will be available Friday, March 29, 2024 for business date Monday April 1, 2024. There will be no batch or report output generated for OW on Friday March 29, 2024.

Message input also will be accepted and processed on Friday, March 29, 2024 for the business date Monday, April 1, 2024. Normal processing will resume for business day Monday April 1, 2024.

ACATS - AUTOMATED CUSTOMER ACCOUNT TRANSFER SERVICES

ACATS activity will not be accepted on Friday, March 29th.

ACATS-IPS

ACATS-IPS Interface activity will not be accepted on Friday, March 29th.

ACATS - FUND/SERV INTERFACE

No ACATS-Fund/SERV Interface activity will be accepted on Friday, March 29th.

FUND/SERV®

No Fund/SERV® activity will be accepted on Friday, March 29th.

DTCC Payment aXis®

No DTCC Payment aXis activity will be accepted on Friday, March 29th.

DTCC Payment aXis® activity will be accepted on Saturday, March 30th.

NETWORKING & OMNI/SERV

No Networking or Omni/SERV activity will be accepted on Friday, March 29th.

Networking and Omni/SERV activity will be accepted on Saturday, March 30th.

MUTUAL FUND PROFILE SERVICE (MFPS I – PRICE AND RATE AND MFPS II- SECURITY AND DISTRIBUTION)

No MFPS I or MFPS II activity will be accepted on Friday, March 29th.

MF INFO XCHANGE

MF Info Xchange activity will be accepted on Friday, March 29th.

ALTERNATIVE INVESTMENT PRODUCTS

The AIP System will process transactions and create settlement data files. As the U.S. Banks will be open there will be AIP money settlement on Friday, March 29th.

INSURANCE PROCESSING

Transmissions for all products will be accepted and processed on Friday, March 29th. Output will be produced for all non-money settlement (excluding In Force Day 2 Confirmations and ACATS/REP/BIN) product output on Friday, March 29th. All settlement product output (including In Force Day 2 Confirmation output and ACATS/REP/BIN) will be transmitted on the regular business day Monday, April 1st.

The PSE (test) environment will be closed on Friday, March 29th.

Any questions regarding this notice can be directed to your DTCC Relationship Manager, Account Manager or at the DTCC Client Support Line 888-382-2721 Option 5 then appropriate product selection. Thank you.