

09/12/16

TO: FIXED INCOME TRANSACTION PARTICIPANTS
ATTENTION: P & S MANAGERS, CASHIERS
SUBJECT: NEW JERSEY ST EDL FA

Participants are advised that NSCC, through its agent, was instructed to Delete the CUSIPs below on 9/9/16 and they were not re added to NSCC's security masterfile by End of Day on 9/9/16.

As a result, CMU RTTM matched trades were designated as COMPARISON ONLY for NSCC settlement and removed from CMU RTTM.

Today, the CUSIPs were re added as eligible for NSCC CMU RTTM matching. The issue has not been Cancelled.

COMPARISON ONLY for NSCC settlement means the trades will not appear on the NSCC Consolidated Trade Summary and they will not settle in NSCC's CNS or Balance Order systems. These trades will not be passed to NSCC's Obligation Warehouse system. All settlement must be handled directly with your respective counterparties.

The specific trade details can be viewed on the "REPRICED TRADES" report in CMU RTTM Web Report Center.

If you wish to rematch the trades via CMU RTTM in order to have them appear on the NSCC Consolidated Trade Summary and settle in CNS or create a Balance Order they can be rematched in CMU RTTM. (Or firms can elect to settle them directly away from NSCC and not rematch them in CMU RTTM.)

If resubmitted to CMU RTTM via CMU RTTM Web, they must be coded with Trade Reporting Indicator as 'RTTM Only' (not 'RTTM & MSRB') since MSRB would have received the trades when they originally were submitted if firms had coded them to go to MSRB.

If trades are resubmitted via MT 515 Interactive messaging they must be resubmitted as Destination 01 (CMU RTTM Only), not Destination 01/02 (CMU RTTM and MSRB) because MSRB would have received the trades when originally submitted if firms had coded them to go to MSRB.

The above only impacts NSCC dealer to dealer matched trades. Dealer to Customer trades are not impacted.

List of CUSIPs

**646066ZG8
646066ZH6
646066ZJ2
646066ZK9
646066ZL7
646066ZP8
646066ZQ6
646066ZR4
646066ZS2
646066ZT0
646066ZU7
646066ZV5
646066ZX1
646066ZW3**

Questions regarding MSRB trade reporting should be directed to MSRB Customer Support at 202-838-1330.

Questions regarding this notice should be addressed to the CNS Operations hotline @ (888)382-2721 options 2 & 2.