



IMPORTANT NOTICE
DTCC Deriv/SERV LLC

#:	TIW#763
Date:	April 29, 2022
To:	Distribution
From:	Product Management
Subject:	Juneteenth: USD Currency Holiday 06/20

Please be advised that 2022's Juneteenth USD Currency Holiday will take place on the quarterly CDS roll date: 06/20/2022.

Therefore, net payment amounts denominated in USD will reflect a revised Scheduled Value Date of 06/21/2022 in TIW, as the next available settlement date for USD payments.

Any USD net payment instructions scheduled to settle centrally via CLS on 06/21/2022 will be "Locked" in TIW at 12:00 EST 06/17/2022 and transmitted to CLS thereafter.

Non-USD quarterly coupon payments:

- The only affected non-USD payments are those generated for positions with Master Documentation Transaction Types (MDTT) that are mapped to the New York Bank Business Center.
These payments will reflect a revised Scheduled Value Date of 06/21/2022 in TIW, as the next available settlement date for USD payments.
- Non-USD payments generated for MDTTs **not** mapped to the NYB Business Center will be included in the netting amounts calculated for 06/20/2022.

Any questions or comments regarding the settlement or calculation of the quarterly coupons described in this Notice should be directed to Deriv/SERV Operations at 1-888-382-2721, Option 3 and 1 (North America); +44-(0)20-7136-6328, Option 1 (UK/Europe/Asia); or via e-mail at tiwsupport@dtcc.com.

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