



IMPORTANT NOTICE
DTCC Deriv/SERV LLC

#:	TIW#772
Date:	September 12 th , 2022
To:	Distribution
From:	Product Management
Subject:	Queen Elizabeth II's Funeral: GBP Currency Holiday September 19th, 2022

Please be advised that there will be a Bank Holiday in the United Kingdom for Her Majesty Queen Elizabeth II's State Funeral on Monday September 19th, 2022. As a result, it will be a GBP Currency Holiday and it will not be a valid London Business Day.

Therefore, any net payment amounts generated for positions that leverage the LNB business calendar will be impacted by this Bank Holiday:

- Net payments originally scheduled to settle on Monday September 19th will be deferred to Tuesday September 20th, 2022, with settlement instructions being transmitted to CLS at 14:00 ET on Friday September 16th, 2022.
- Net payments originally scheduled to settle on Tuesday September 20th, 2022, will not be deferred, however the "Lock" for the calculation of these net payments will now occur at 12:00 ET Friday September 16th, 2022.

For net payments to settle on Tuesday September 20th, 2022, TIW participants must now ensure that positions are confirmed and registered in the TIW prior to 12:00 ET on Friday September 16th, 2022, or else settlement for these net payments will be deferred until Wednesday September 21st, 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

Non-Confidential

DTCC is now offering enhanced access to all important notices via a new, Web-based subscription service. The new 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/rss-feeds.aspx>