



Important Notice

Fixed Income Clearing Corporation - GOV

GOV #:	GOV1006-20
Date:	11/25/2020
To:	All Members
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Members
Subject:	FICC Christmas Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed Friday, **December 25, 2020**, in observance of Christmas Day. The following changes in FICC's operations and schedules will be in effect:

Government Division RTTM Comparison and Netting:

Comparison System

All Regular Way, When-Issued, and Forward Settlement Trades executed on Thursday **December 24, 2020**, should be submitted on Thursday **December 24, 2020**, by the normal cut-off time of 8:00 p.m.

Netting System

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on Thursday **December 24, 2020**, will settle on Monday, **December 28, 2020**.

All output will be available by 2:00 a.m., Friday, **December 25, 2020**.

No trade input will be accepted on Friday, **December 25, 2020**. Trades executed on Friday, **December 25, 2020**, should be submitted on Monday, **December 28, 2020**, along with trades of that day.

GCF Service

No trade input will be accepted on Friday, **December 25, 2020**.

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MBS Division Clearing, Pool Netting, RTTM, and EPN Systems:

File Transmission Service (FTS) Processing for Clearing, Pool Netting and EPN Systems

FTS Users will receive output files from the Thursday **December 24, 2020**, evening pass following standard cut-off times: MRO trades must be submitted by the normal cut-off time of 8:00 PM and machine readable batch file output will be delivered by 2:00 AM.

No FTS processing will occur on Friday, **December 25, 2020**.

Normal FTS processing will resume on Monday, **December 28, 2020**.

Clearing System

No trade input will be accepted on Friday, **December 25, 2020**. Trades executed on Friday, **December 25, 2020**, should be submitted on Monday, **December 28, 2020**, along with trades for that day. The Trade Date field should show the actual trade date that the trade was executed.

Pool Netting System

No pool instructs will be accepted on Friday, **December 25, 2020**.

EPN System

No EPN messages will be accepted on Friday, **December 25, 2020**.