

# **IMPORTANT NOTICE**

**Fixed Income Clearing Corporation**



**#:** MBS002.10  
**Date:** January 7, 2010  
**To:** Fixed Income Clearing Corporation Participants  
**Subject:** Martin Luther King, Jr. Day Holiday Schedule

Fixed Income Clearing Corp. ("FICC") will be closed on Monday, **January 18, 2010**, in observance of **Martin Luther King, Jr. Day**. The following changes in FICC's operations and schedules will be in effect:

## **GOV Division RTTM Comparison and Netting:**

### **Comparison System**

All Regular Way, When-Issued, and Forward Settlement Trades executed on Friday, **January 15, 2010**, for settlement Tuesday, **January 19, 2010**, or later, should be submitted on Friday, **January 15, 2010**, 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 Friday, **January 15, 2010**, will settle on Tuesday, **January 19, 2010**.

All output will be available by 3:00 a.m., Saturday, **January 16, 2010**.

No trade input will be accepted on Monday, **January 18, 2010**. Trades executed on Monday, **January 18, 2010** should be submitted on Tuesday, **January 19, 2010**, along with trades of that day.

## **MBS Division Clearing, RTTM, and EPN Systems:**

File Transmission Users will receive output files from **January 15<sup>th</sup>**'s PM pass according to the normal processing schedule.

Normal FTS processing will resume on **January 19, 2010**.

GSD participants with questions should call the GSD Operations Hotline at (212) 855-7600.  
MBSD participants with questions should call the MBSD Operations Hotline at (212) 855-7886.

Joe Brennan  
Vice President

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