

MBSD#:	MBS260-16
Date:	September 15, 2016
To:	Fixed Income Clearing Corporation Participants
Category:	Service Updates
Subject:	MBSD Columbus Day Holiday Schedule

Fixed Income Clearing Corp. ("FICC") will be closed Monday, **October 10, 2016**, in observance of **Columbus 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 Friday, **October 7, 2016**, should be submitted on Friday, **October 7, 2016**, 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, **October 7, 2016**, will settle on Tuesday, **October 11, 2016**.

All output will be available by 3:00 a.m., Saturday, **October 8, 2016**.

No trade input will be accepted on Monday, **October 10, 2016**. Trades executed on Monday, **October 10, 2016** should be submitted on Tuesday, **October 11, 2016**, along with trades of that day.

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 Friday **October 7, 2016** evening pass following standard cut-off times: MRO trade/NOS input batch file 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 Monday, **October 10, 2016**.

Normal FTS processing will resume on Tuesday, **October 11, 2016**.

Clearing System

No trade input will be accepted on Monday, **October 10, 2016**.

Trades executed on Monday, **October 10, 2016**, should be submitted on Tuesday, **October 11, 2016**, along with trades for that day. The Trade Date field should show the actual trade date that the trade was executed.

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Pool Netting System

No pool instructs will be accepted on Monday, **October 10, 2016**.

EPN System

No EPN messages will be accepted on Monday, **October 10, 2016**.

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

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Enrico Giardina
Executive Director