



*Important Notice*

**Fixed Income Clearing Corporation - FICC**

<b>FICC#:</b>	GOV348-17
<b>Date:</b>	December 5, 2017
<b>To:</b>	Fixed Income Clearing Corporation Participants
<b>Category:</b>	Service Updates
<b>Subject:</b>	FICC Christmas Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed Monday, **December 25, 2017**, 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 Friday, **December 22, 2017**, should be submitted on Friday, **December 22, 2017**, 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, **December 22, 2017**, will settle on Tuesday, **December 26, 2017**.

All output will be available by 3:00 a.m., Saturday, **December 23, 2017**.

No trade input will be accepted on Monday, **December 25, 2017**. Trades executed on Monday, **December 25, 2017** should be submitted on Tuesday, **December 26, 2017**, along with trades of that day.

**GCF Service**

No trade input will be accepted on Monday, **December 25, 2017** as GCF trade input will not be available.

**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, **December 22, 2017** 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, **December 25, 2017**. Normal FTS processing will resume on Tuesday, **December 26, 2017**.

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**Clearing System**

No trade input will be accepted on Monday, **December 25, 2017**.

Trades executed on Monday, **December 25, 2017** should be submitted on Tuesday, **December 26, 2017** 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 Monday, **December 25, 2017**.

**EPN System**

No EPN messages will be accepted on Monday, **December 25, 2017**.

If you have any questions, please contact your FICC Relationship Manager.

Enrico Giardina  
Executive Director