



FICC#:	GOV251-17
Date:	April 28, 2017
To:	Fixed Income Clearing Corporation Participants
Category:	Service Updates
Subject:	FICC Memorial Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed Monday, **May 29, 2017**, in observance of **Memorial 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, **May 26, 2017**, should be submitted on Friday, **May 26, 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, **May 26, 2017**, will settle on Tuesday, **May 30, 2017**.

All output will be available by 3:00 a.m., Saturday, **May 27, 2017**.

No trade input will be accepted on Monday, **May 29, 2017**. Trades executed on Monday, **May 29, 2017** should be submitted on Tuesday, **May 30, 2017**, along with trades of that day.

GCF Service

No trade input will be accepted on Monday **May 29, 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, **May 26, 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, **May 29, 2017**.

Normal FTS processing will resume on Tuesday, **May 30, 2017**.

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Clearing System

No trade input will be accepted on Monday, **May 29, 2017**.

Trades executed on Monday, **May 29, 2017** should be submitted on Tuesday, **May 30, 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, **May 29, 2017**.

EPN System

No EPN messages will be accepted on Monday, **May 29, 2017**.

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

Enrico Giardina
Executive Director