



FICC#:	GOV379-18
Date:	February 1, 2018
To:	Fixed Income Clearing Corporation Participants
Category:	Service Updates
Subject:	FICC Presidents Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed Monday, **February 19, 2018**, in observance of Presidents 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, **February 16, 2018**, should be submitted on Friday, **February 16, 2018**, 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, **February 16, 2018**, will settle on Tuesday, **February 20, 2018**.

All output will be available by 3:00 a.m., Saturday, **February 17, 2018**.

No trade input will be accepted on Monday, **February 19, 2018**. Trades executed on Monday, **February 19, 2018** should be submitted on Tuesday, **February 20, 2018**, along with trades of that day.

GCF Service

No trade input will be accepted on Monday, **February 19, 2018** as GCF/CCIT 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, **February 16, 2018** 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, **February 19, 2018**. Normal FTS processing will resume on Tuesday, **February 20, 2018**.

DTCC offers enhanced access to all important notices via a Web-based subscription service. The notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit http://www.dtcc.com/subscription_form.php.

Clearing System

No trade input will be accepted on Monday, **February 19, 2018**. Trades executed on Monday, **February 19, 2018** should be submitted on Tuesday, **February 20, 2018** 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, **February 19, 2018**.

EPN System

No EPN messages will be accepted on Monday, **February 19, 2018**.

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

Enrico Giardina
Executive Director