



*Important Notice*

**Fixed Income Clearing Corporation - MBS**

<b>MBS #:</b>	MBS595-18
<b>Date:</b>	August 6, 2018
<b>To:</b>	All Participants
<b>Category:</b>	Service Update
<b>From:</b>	FICC Operations
<b>Attention:</b>	Fixed Income Clearing Corporation Participants
<b>Subject:</b>	FICC Labor Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed Monday, **September 3, 2018**, in observance of Labor Day. The following changes in FICC's operations and schedules will be in effect:

**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, **August 31, 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, **September 3, 2018**.

Normal FTS processing will resume on Tuesday, **September 4, 2018**.

**Clearing System**

No trade input will be accepted on Monday, **September 3, 2018**. Trades executed on Monday, **September 3, 2018** should be submitted on Tuesday, **September 4, 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, **September 3, 2018**.

**EPN System**

No EPN messages will be accepted on Monday, **September 3, 2018**.

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

### **Comparison System**

All Regular Way, When-Issued, and Forward Settlement Trades executed on Friday, **August 31, 2018**, should be submitted on Friday, **August 31, 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, **August 31, 2018**, will settle on Tuesday, **September 4, 2018**.

All output will be available by 3:00 a.m., Saturday, **September 1, 2018**.

No trade input will be accepted on Monday, **September 3, 2018**. Trades executed on Monday, **September 3, 2018** should be submitted on Tuesday, **September 4, 2018**, along with trades of that day.

### **GCF Service**

No trade input will be accepted on Monday, **September 3, 2018** as GCF/CCIT trade input will not be available.