

MBS #:	MBS698-19
Date:	May 3, 2019
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Memorial Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed Monday, May 27, 2019, in observance of Memorial 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, May 24, 2019, evening pass following standard cut-off times: MRO trades must be submitted by the normal cut-off time of 8:00 p.m. and machine-readable batch file output will be delivered by 2:00 a.m.

No FTS processing will occur on Monday, May 27, 2019.

Normal FTS processing will resume on Tuesday, May 28, 2019.

Clearing System

No trade input will be accepted on Monday, May 27, 2019. Trades executed on Monday, May 27, 2019, should be submitted on Tuesday, May 28, 2019, 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 27, 2019.

EPN System

No EPN messages will be accepted on Monday, May 27, 2019.

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Government Division RTTM Comparison and Netting:

Comparison System

All Regular Way, When-Issued, and Forward Settlement Trades executed on Friday, May 24, 2019, should be submitted on Friday, May 24, 2019, 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 24, 2019, will settle on Tuesday, May 28, 2019.

All output will be available by 2:00 a.m., Saturday, May 25, 2019.

No trade input will be accepted on Monday, May 27, 2019. Trades executed on Monday, May 27, 2019, should be submitted on Tuesday, May 28, 2019, along with trades of that day.

GCF Service

No trade input will be accepted on Monday, May 27, 2019.