

GOV #:	GOV698-19
Date:	July 29, 2019
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Labor Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed Monday, September 2, 2019, in observance of Labor 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, August 30, 2019, should be submitted on Friday, August 30, 2019, by the normal cut-off time of 8:00 PM.

Netting System

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on Friday, August 30, 2019, will settle on Tuesday, September 3, 2019.

All output will be available by 2:00 AM, Saturday, August 31, 2019.

No trade input will be accepted on Monday, September 2, 2019. Trades executed on Monday, September 2, 2019, should be submitted on, Tuesday, September 3, 2019, along with trades of that day.

GCF Service

No trade input will be accepted on Monday, September 2, 2019.

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 30, 2019, evening pass following standard cut-off times: MRO trades 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 2, 2019.

Normal FTS processing will resume on Tuesday, September 3, 2019.

Clearing System

No trade input will be accepted on Monday, September 2, 2019. Trades executed on Monday, September 2, 2019, should be submitted on Tuesday, September 3, 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, September 2, 2019.

EPN System

No EPN messages will be accepted on Monday, September 2, 2019.