



GOV#:	GOV085-15
Date:	October 26, 2015
To:	Fixed Income Clearing Corporation Participants
Category:	Service Updates
Subject:	GSD Veterans Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed Wednesday, **November 11, 2015**, in observance of **Veterans 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 Tuesday, **November 10, 2015**, for settlement on Thursday, **November 12, 2015**, should be submitted on Tuesday, **November 10, 2015**, 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 Tuesday, **November 10, 2015**, will settle on Thursday, **November 12, 2015**.

All participant output will be available by 3:00 a.m. Wednesday, **November 11, 2015**.

No trade input will be accepted on Wednesday, **November 11, 2015**. Trades executed on Wednesday, **November 11, 2015**, should be submitted on Thursday, **November 12, 2015**, along with trades of that day.

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 Tuesday, **November 10, 2015** 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 Wednesday, **November 11, 2015**.

Normal FTS processing will resume on Thursday, **November 12, 2015**.

Clearing System

No trade input will be accepted on Wednesday, **November 11, 2015**.

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Trades executed on Wednesday, **November 11, 2015**, should be submitted on Thursday, **November 12, 2015**, 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 Wednesday, **November 11, 2015**.

EPN System

No EPN messages will be accepted on Wednesday, **November 11, 2015**.

GSD participants with questions should call the GSD Operations Hotline at (212) 855-7600.

MBSD participants with questions should call the MBSD Operations Hotline at (212) 855-7886.

Enrico Giardina
Director