



*Important Notice*

**Fixed Income Clearing Corporation - MBS**

<b>MBSD #:</b>	MBS128-15
<b>Date:</b>	November 9, 2015
<b>To:</b>	Fixed Income Clearing Corporation Participant
<b>Category:</b>	Service Update
<b>Subject:</b>	MBSD Thanksgiving Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed Thursday, **November 26, 2015**, in observance of **Thanksgiving 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 Wednesday, **November 25, 2015**, for settlement on Friday, **November 27, 2015**, should be submitted on Wednesday, **November 25, 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 Wednesday, **November 25, 2015**, will settle on Friday, **November 27, 2015**.

All participant output will be available by 3:00 a.m. Thursday, **November 26, 2015**.

No trade input will be accepted on Thursday, **November 26, 2015**. Trades executed on Thursday, **November 26, 2015**, should be submitted on Friday, **November 27, 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 Wednesday, **November 25, 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 Thursday, **November 26, 2015**.

Normal FTS processing will resume on Friday, **November 27, 2015**.

**Clearing System**

No trade input will be accepted on Thursday, **November 26, 2015**.

Trades executed on Thursday, **November 26, 2015**, should be submitted on Friday, **November 27, 2015**, along with trades for that day. The Trade Date field should show the actual trade date that the trade was executed.

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Non-Confidential

**Pool Netting System**

No pool instructs will be accepted on Thursday, **November 26, 2015**.

**EPN System**

No EPN messages will be accepted on Thursday, **November 26, 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