

<b>MBS #:</b>	MBS092-15
<b>Date:</b>	August 17, 2015
<b>To:</b>	Fixed Income Clearing Corporation Participants
<b>Category:</b>	Service Updates
<b>Subject:</b>	MBS Labor Day Holiday Schedule

Fixed Income Clearing Corp. ("FICC") will be closed Monday, **September 7, 2015**, 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, **September 4, 2015**, for settlement Tuesday, **September 8, 2015**, or later, should be submitted on Friday, **September 4, 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 Friday, **September 4, 2015**, will settle on Tuesday, **September 8, 2015**.

All output will be available by 3:00 a.m., Saturday, **September 5, 2015**.

No trade input will be accepted on Monday, **September 7, 2015**. Trades executed on Monday, **September 7, 2015** should be submitted on Tuesday, **September 8, 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 **September 4, 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 Monday, **September 7, 2015**.

Normal FTS processing will resume on Tuesday, **September 8, 2015**.

**Clearing System**

No trade input will be accepted on Monday, **September 7, 2015**.

Trades executed on Monday, **September 7, 2015**, should be submitted on Tuesday, **September 8, 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 Monday, **September 7, 2015**.

**EPN System**

No EPN messages will be accepted on Monday, **September 7, 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