



*Important Notice*

**Fixed Income Clearing Corporation - GOV**

<b>GOV #:</b>	GOV831-20
<b>Date:</b>	February 4, 2020
<b>To:</b>	All Participants
<b>Category:</b>	Service Update
<b>From:</b>	FICC Operations
<b>Attention:</b>	Fixed Income Clearing Corporation Participants
<b>Subject:</b>	FICC Presidents' Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Monday, February 17, 2020**, in observance of Presidents' 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, February 14, 2020**, should be submitted on **Friday, February 14, 2020**, 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, February 14, 2020**, will settle on **Tuesday, February 18, 2020**.

All output will be available by 2:00 a.m., **Saturday, February 15, 2020**.

No trade input will be accepted on **Monday, February 17, 2020**. Trades executed on **Monday, February 17, 2020**, should be submitted on **Tuesday, February 18, 2020**, along with trades of that day.

**GCF Service**

No trade input will be accepted on **Monday, February 17, 2020**, as GCF trade input will not be available.

DTCC offers enhanced access to all important notices via a Web-based subscription service. The notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit [http://www.dtcc.com/subscription\\_form.php](http://www.dtcc.com/subscription_form.php).

## **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, February 14, 2020**, 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, February 17, 2020**.

Normal FTS processing will resume on **Tuesday, February 18, 2020**.

### **Clearing System**

No trade input will be accepted on **Monday, February 17, 2020**. Trades executed on **Monday, February 17, 2020**, should be submitted on **Tuesday, February 18, 2020**, 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, February 17, 2020**.

### **EPN System**

No EPN messages will be accepted on **Monday, February 17, 2020**.