



Important Notice

Fixed Income Clearing Corporation - MBS

MBS #:	MBS828-20
Date:	April 1, 2020
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Good Friday Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Friday, April 10, 2020**, in observance of Good Friday. The following changes in FICC's operations and schedules will be in effect:

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 **Thursday, April 9, 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 **Friday, April 10, 2020**.

Normal FTS processing will resume on **Monday, April 13, 2020**.

Clearing System

No trade input will be accepted on **Friday, April 10, 2020**. Trades executed on **Friday, April 10, 2020**, should be submitted on **Monday, April 13, 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 **Friday, April 10, 2020**.

EPN System

No EPN messages will be accepted on **Friday, April 10, 2020**.

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Government Division RTTM Comparison and Netting:

Comparison System

All Regular Way, When-Issued, and Forward Settlement Trades executed on **Thursday, April 09, 2020**, should be submitted on **Thursday, April 09, 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 **Thursday, April 09, 2020**, will settle on **Monday, April 13, 2020**.

All output will be available by 2:00 a.m., **Friday, April 10, 2020**.

No trade input will be accepted on **Friday, April 10, 2020**. Trades executed on **Friday, April 10, 2020**, should be submitted on, **Monday, April 13, 2020**, along with trades of that day.

GCF Service

No trade input will be accepted on **Friday, April 10, 2020**, as GCF trade input will not be available.