



Important Notice

Fixed Income Clearing Corporation - GOV

GOV #:	GOV1035-21
Date:	January 22, 2021
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Presidents' Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Monday, February 15, 2021**, 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 12, 2021**, should be submitted on **Friday, February 12, 2021**, 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 12, 2021**, will settle on **Tuesday, February 16, 2021**.

All output will be available by 2:00 a.m., **Saturday, February 13, 2021**.

No trade input will be accepted on **Monday, February 15, 2021**. Trades executed on **Monday, February 15, 2021**, should be submitted on **Tuesday, February 16, 2021**, along with trades of that day.

GCF Service

No trade input will be accepted on **Monday, February 15, 2021**, as GCF trade input will not be available.

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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 12, 2021**, 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 15, 2021**.

Normal FTS processing will resume on **Tuesday, February 16, 2021**.

Clearing System

No trade input will be accepted on **Monday, February 15, 2021**. Trades executed on **Monday, February 15, 2021**, should be submitted on **Tuesday, February 16, 2021**, 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 15, 2021**.

EPN System

No EPN messages will be accepted on **Monday, February 15, 2021**.