



*Important Notice*

**Fixed Income Clearing Corporation - MBS**

<b>MBS #:</b>	MBS1027-21
<b>Date:</b>	October 22, 2021
<b>To:</b>	All Members
<b>Category:</b>	Service Update
<b>From:</b>	FICC Operations
<b>Attention:</b>	Fixed Income Clearing Corporation Members
<b>Subject:</b>	FICC Thanksgiving Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed Thursday, **November 25, 2021**, in observance of Thanksgiving Day. 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 Wednesday, **November 24, 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 Thursday, **November 25, 2021**.

Normal FTS processing will resume on Friday, **November 26, 2021**.

**Clearing System**

No trade input will be accepted on Thursday, **November 25, 2021**. Trades executed on Thursday, **November 25, 2021**, should be submitted on Friday, **November 26, 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 Thursday, **November 25, 2021**.

**EPN System**

No EPN messages will be accepted on Thursday, **November 25, 2021**.

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).

## **Government Division RTTM, Comparison, and Netting Systems:**

### **Comparison System**

All Regular Way, When-Issued, and Forward Settlement Trades executed on the Wednesday, **November 24, 2021**, should be submitted on the Wednesday, **November 24, 2021**, by the normal cut-off time of 8:00 PM.

### **Netting System**

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on the Wednesday, **November 24, 2021**, will settle on Friday, **November 26, 2021**.

All output will be available by 2:00 AM, Thursday, **November 25, 2021**.

No trade input will be accepted on Thursday, **November 25, 2021**. Trades executed on Thursday, **November 25, 2021**, should be submitted on, Friday, **November 26, 2021**, along with trades executed on that day.

### **Sponsored GC Service**

No trade input will be accepted on Thursday, **November 25, 2021**.

### **GCF Repo and CCIT Services**

No trade input will be accepted on Thursday, **November 25, 2021**.