



Important Notice

Fixed Income Clearing Corporation - GOV

GOV #:	GOV1054-21
Date:	February 24, 2021
To:	All Members
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Members
Subject:	FICC Good Friday Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed Friday, April 2, 2021, in observance of Good Friday. 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 Thursday, April 01, 2021, should be submitted on Thursday, April 01, 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 Thursday, April 01, 2021, will settle on Monday, April 05, 2021.

All output will be available by 2:00 AM, Friday, April 02, 2021.

No trade input will be accepted on Friday, April 02, 2021. Trades executed on Friday, April 02, 2021, should be submitted on, Monday, April 05, 2021 (along with trades of that day) with a settlement date of Tuesday, April 06, 2021 or later in order to be eligible for netting and novation.

GCF Service

No trade input will be accepted on Friday, April 02, 2021.

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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 Thursday, April 01, 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 Friday, April 02, 2021.

Normal FTS processing will resume on Monday, April 05, 2021.

Clearing System

No trade input will be accepted on Friday, April 02, 2021. Trades executed on Friday, April 02, 2021, should be submitted on Monday, April 05, 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 Friday, April 02, 2021.

EPN System

No EPN messages will be accepted on Friday, April 02, 2021.