

MBS #:	MBS979-21
Date:	April 27, 2021
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Memorial Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Monday, May 31, 2021**, in observance of Memorial 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 **Friday, May 28, 2021**, evening pass following standard cut-off times: MRO trades must be submitted by the normal cut-off time of 8:00 p.m. and machine-readable batch file output will be delivered by 2:00 a.m.

No FTS processing will occur on **Monday, May 31, 2021**.

Normal FTS processing will resume on **Tuesday, June 1, 2021**.

Clearing System

No trade input will be accepted on **Monday, May 31, 2021**. Trades executed on **Monday, May 31, 2021**, should be submitted on **Tuesday, June 1, 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, May 31, 2021**.

EPN System

No EPN messages will be accepted on **Monday, May 31, 2021**.

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Government Division RTTM Comparison and Netting:

Comparison System

All Regular Way, When-Issued, and Forward Settlement Trades executed on **Friday, May 28, 2021**, should be submitted on **Friday, May 28, 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, May 28, 2021, will settle on **Tuesday, June 1, 2021**.

All output will be available by 2:00 a.m., **Saturday, May 29, 2021**.

No trade input will be accepted on **Monday, May 31, 2021**. Trades executed on **Monday, May 31, 2021**, should be submitted on **Tuesday, June 1, 2021**, along with trades of that day.

GCF Service

No trade input will be accepted on **Monday, May 31, 2021**.