

<b>GOV #:</b>	GOV1091-21
<b>Date:</b>	5/4/2021
<b>To:</b>	All Participants
<b>Category:</b>	Service Update
<b>From:</b>	FICC Operations
<b>Attention:</b>	Fixed Income Clearing Corporation Participants
<b>Subject:</b>	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:

### **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**.

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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, 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**.