



Important Notice

Fixed Income Clearing Corporation - MBS

MBS #:	MBS1008-21
Date:	August 3, 2021
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Labor Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed **Monday, September 6, 2021**, in observance of Labor 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, September 3, 2021** evening pass following standard cut-off times: MRO trade 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, September 6, 2021**.

Normal FTS processing will resume on **Tuesday, September 7, 2021**.

Clearing System

No trade input will be accepted on **Monday, September 6, 2021**. Trades executed on **Monday, September 6, 2021** should be submitted on **Tuesday, September 7, 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, September 6, 2021**.

EPN System

No EPN messages will be accepted on **Monday, September 6, 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, September 3, 2021**, should be submitted on **Friday, September 3, 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, September 3, 2021**, will settle on **Tuesday, September 7, 2021**.

All output will be available by 2:00 a.m., **Saturday, September 4, 2021**.

No trade input will be accepted on **Monday, September 6, 2021**. Trades executed on **Monday, September 6, 2021** should be submitted on **Tuesday, September 7, 2021**, along with trades of that day.

GCF Service

No trade input will be accepted on **Monday, September 6, 2021**.