



Important Notice

Fixed Income Clearing Corporation - MBSD

MBSD #:	MBS1018-21
Date:	September 13, 2021
To:	All Participants
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Participants
Subject:	FICC Columbus Day Holiday Schedule

Fixed Income Clearing Corp. (“FICC”) will be closed Monday, **October 11, 2021**, in observance of Columbus 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, **October 8, 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, **October 11, 2021**.

Normal FTS processing will resume on Tuesday, **October 12, 2021**.

Clearing System

No trade input will be accepted on Monday, **October 11, 2021**. Trades executed on Monday, **October 11, 2021** should be submitted on Tuesday, **October 12, 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, **October 11, 2021**.

EPN System

No EPN messages will be accepted on Monday, **October 11, 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.

Government Division RTTM Comparison and Netting:

Comparison System

All Regular Way, When-Issued, and Forward Settlement Trades executed on Friday, **October 8, 2021**, should be submitted on Friday, **October 8, 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, **October 8, 2021**, will settle on Tuesday, **October 12, 2021**.

All output will be available by 2:00 a.m., Saturday, **October 9, 2021**.

No trade input will be accepted on Monday, **October 11, 2021**. Trades executed on Monday, **October 11, 2021** should be submitted on Tuesday, **October 12, 2021**, along with trades of that day.

GCF Service

No trade input will be accepted on Monday, **October 11, 2021**.