



Important Notice

Fixed Income Clearing Corporation - MBS

MBS #:	MBS1054-22
Date:	January 21, 2022
To:	All Members
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Members
Subject:	FICC Presidents' Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Monday, February 21, 2022**, in observance of Presidents' 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, February 18, 2022**, 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 **Monday, February 21, 2022**.

Normal FTS processing will resume on **Tuesday, February 22, 2022**.

Clearing System

No trade input will be accepted on **Monday, February 21, 2022**. Trades executed on **Monday, February 21, 2022**, should be submitted on **Tuesday, February 22, 2022**, 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, February 21, 2022**.

EPN System

No EPN messages will be accepted on **Monday, February 21, 2022**.

Government Division RTTM Comparison and Netting:

Comparison System

All Regular Way, When-Issued, and Forward Settling Trades executed on **Friday, February 18, 2022**, should be submitted on **Friday, February 18, 2022**, by the normal cut-off time of 8:00 p.m.

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No trade input will be accepted on **Monday, February 21, 2022**. Trades executed on **Monday, February 21, 2022**, should be submitted on **Tuesday, February 22, 2022**, along with trades of that day.

Netting System

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on **Friday, February 18, 2022**, will settle on **Tuesday, February 22, 2022**.

All output will be available by 2:00 a.m., **Saturday, February 19, 2022**.

Sponsored GC Service

No trade input will be accepted on **Monday, February 21, 2022**.

GCF Repo and CCIT Services

No trade input will be accepted on **Monday, February 21, 2022**.