



*Important Notice*

**Fixed Income Clearing Corporation - GOV**

<b>GOV #:</b>	GOV1346-22
<b>Date:</b>	October 12, 2022
<b>To:</b>	All Members
<b>Category:</b>	Service Update
<b>From:</b>	FICC Operations
<b>Attention:</b>	Fixed Income Clearing Corporation Members
<b>Subject:</b>	FICC Veterans Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Friday, November 11, 2022** in observance of Veterans Day. The following changes in FICC's operations and schedules will be in effect:

**Government Securities Division RTTM, Comparison and Netting Systems:**

**Comparison System**

All Regular Way, When-Issued, and Forward Settling Trades executed on **Thursday, November 10, 2022**, should be submitted on **Thursday, November 10, 2022**, by the normal cut-off time of 8:00 p.m.

No trade input will be accepted on **Friday, November 11, 2022**. Trades executed on **Friday, November 11, 2022** should be submitted on **Monday, November 14, 2022**, along with trades of that day.

**Netting System**

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on **Thursday, November 10, 2022**, will settle on **Monday, November 14, 2022**.

All output will be available by 2:00 a.m. on **Saturday, November 12, 2022**.

**Sponsored GC Service**

No trade input will be accepted on **Friday, November 11, 2022**.

**GCF Repo and CCIT Services**

No trade input will be accepted on **Friday, November 11, 2022**.

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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 **Thursday, November 10, 2022** evening pass following standard cut-off times: MRO trade 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. on **Friday, November 11, 2022**.

No FTS processing will occur on **Friday, November 11, 2022**.

Normal FTS processing will resume on **Monday, November 14, 2022**.

### **Clearing System**

No trade input will be accepted on **Friday, November 11, 2022**. Trades executed on **Friday, November 11, 2022** should be submitted on **Monday, November 14, 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 **Friday, November 11, 2022**.

### **EPN System**

No EPN messages will be accepted on **Friday, November 11, 2022**.