



Important Notice

Fixed Income Clearing Corporation - MBS

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| MBS #: | MBS1135-22 |
| Date: | October 12, 2022 |
| To: | All Members |
| Category: | Service Update |
| From: | FICC Operations |
| Attention: | Fixed Income Clearing Corporation Members |
| Subject: | 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:

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 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. 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**.

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Government 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 executed on 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**.