



Important Notice

Fixed Income Clearing Corporation - MBS

MBS #:	MBS1158-22
Date:	December 5, 2022
To:	All Members
Category:	Service Update
From:	FICC Operations
Attention:	Fixed Income Clearing Corporation Members
Subject:	FICC New Year's Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Monday, January 2, 2023**, in observance of New Year's 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, December 30, 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 **Saturday, December 31, 2022**.

No FTS processing will occur on **Monday, January 2, 2023**.

Normal FTS processing will resume on **Tuesday, January 3, 2023**.

Clearing System

No trade input will be accepted on **Monday, January 2, 2023**. Trades executed on **Monday, January 2, 2023** should be submitted on **Tuesday, January 3, 2023**, 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, January 2, 2023**.

EPN System

No EPN messages will be accepted on **Monday, January 2, 2023**.

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 Securities Division RTTM, Comparison, and Netting Systems:

Comparison System

All Regular Way, When-Issued, and Forward Settling Trades executed on **Friday, December 30, 2022** should be submitted on **Friday, December 30, 2022**, by the normal cut-off time of 8:00 p.m.

No trade input will be accepted on **Monday, January 2, 2023**. Trades executed on **Monday, January 2, 2023** should be submitted on **Tuesday, January 3, 2023**, along with trades of that day.

Netting System

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on **Friday, December 30, 2022**, will settle on **Tuesday, January 3, 2023**.

All output will be available by 2:00 a.m. on **Saturday, December 31, 2022**.

Sponsored GC Service

No trade input will be accepted on **Monday, January 2, 2023**.

GCF Service

No trade input will be accepted on **Monday, January 2, 2023**.