



Important Notice

Fixed Income Clearing Corporation - MBS

MBS #:	MBS1178-23
Date:	January 18, 2023
To:	All Members
Category:	Service Update
From:	FICC Operations
Attention:	Mortgage-Backed Securities Division Members
Subject:	FICC Presidents' Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed **Monday, February 20, 2023** 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 17, 2023** 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, February 18, 2023**.

No FTS processing will occur on **Monday, February 20, 2023**.

Normal FTS processing will resume on **Tuesday, February 21, 2023**.

Clearing System

No trade input will be accepted on **Monday, February 20, 2023**. Trades executed on **Monday, February 20, 2023** should be submitted on **Tuesday, February 21, 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, February 20, 2023**.

EPN System

No EPN messages will be accepted on **Monday, February 20, 2023**.

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