



*Important Notice*

**Fixed Income Clearing Corporation - GOV**

<b>GOV #:</b>	GOV740-19
<b>Date:</b>	October 22, 2019
<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 Thanksgiving Day Holiday Schedule

Fixed Income Clearing Corp. (FICC) will be closed Thursday, **November 28, 2019**, in observance of Thanksgiving Day. The following changes in FICC's operations and schedules will be in effect:

**Government Division RTTM Comparison and Netting:**

**Comparison System**

All Regular Way, When-Issued, and Forward Settlement Trades executed on Wednesday, **November 27, 2019**, should be submitted on Wednesday, **November 27, 2019**, by the normal cut-off time of 8:00 PM.

**Netting System**

All netted obligations resulting from compared Regular Way Trades among Netting Members submitted on Wednesday, **November 27, 2019**, will settle on Friday, **November 29, 2019**.

All output will be available by 2:00 AM, Thursday, **November 28, 2019**.

No trade input will be accepted on Thursday, **November 28, 2019**. Trades executed on Thursday, **November 28, 2019**, should be submitted on, Friday, **November 29, 2019**, along with trades of that day.

**GCF Service**

No trade input will be accepted on Thursday, **November 28, 2019**.

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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 Wednesday, **November 27, 2019**, 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 Thursday, **November 28, 2019**.

Normal FTS processing will resume on Friday, **November 29, 2019**.

### **Clearing System**

No trade input will be accepted on Thursday, **November 28, 2019**. Trades executed on Thursday, **November 28, 2019**, should be submitted on Friday, **November 29, 2019**, 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 Thursday, **November 28, 2019**.

### **EPN System**

No EPN messages will be accepted on Thursday, **November 28, 2019**.