



Important Notice

Fixed Income Clearing Corporation – MBS

MBS#:	MBS798-20
Date:	January 21, 2020
To:	Mortgage-Backed Securities Division Clearing Members
Category:	Service Update
Subject:	Advance Notice Submission – SR-FICC-2020-801 – MBS Stress Testing Enhancements

On January 21, 2020, Fixed Income Clearing Corporation filed an advance notice (SR-FICC-2020-801) with the Securities and Exchange Commission (the “SEC”) and the Board of Governors of the Federal Reserve System pursuant to Section 806(e)(1) of Title VIII of the Dodd-Frank Wall Street Reform and Consumer Protection Act entitled the Payment, Clearing, and Settlement Supervision Act of 2010. The purpose of the advance notice filing is to described enhancements to the Mortgage-Backed Securities Division’s stress testing methodology.

The full text of the advance notice may be obtained by visiting the DTCC website at www.dtcc.com/legal/sec-rule-filings.aspx. Written comments on the advance notice filing may be addressed to Fixed Income Clearing Corporation, c/o General Counsel’s Office, 55 Water Street, New York, NY 10041, Attention: Donaldine Temple, Executive Director and Associate General Counsel, and your comments will be forwarded to the SEC.

You may also address your written comments to the Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington DC 20549. Electronic comments may be submitted by using the SEC’s Internet comment form (<http://www.sec.gov/rules/sro.shtml>); or by sending an e-mail to rulecomments@sec.gov. Please include File Number SR-FICC-2020-801 the subject line. We request that you provide FICC with a copy of your comments.

Questions and comments regarding this Important Notice may be directed to your Relationship Manager.

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