



Important Notice
Fixed Income Clearing Corporation - MBS

MBS #:	MBS183-14
Date:	December 5, 2014
To:	Mortgage-Backed Securities Division Members (MBS)
Category:	Service Updates
Subject:	Enhanced MBS Portfolio VaR CUSIP Detail Report

On December 8, 2014, MBS will release an enhancement to the Portfolio VaR CUSIP Detail report that is available to our MBS customers.

The VaR CUSIP Detail report allows Members to view their positions by CUSIP and the Value-at-Risk (VaR) contribution to the total Portfolio VaR. The enhanced report will provide two additional columns: Clean Mark-to-Market and Fail Interest for Current Month.

This report is available on FICC Report Center and the FICC Customer Reporting (FIR) application available on the DTCC Customer portal.

Any questions regarding this Important Notice may be directed to your Relationship Manager.

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