DTCC

Important Notice
Fixed Income Clearing Corporation - MBSD

MBSD #:	MBS065-15
Date:	May 14, 2015
To:	Mortgage Backed Securities Division Members
Category:	Service Updates
Subject:	Enhancement to Clearing Fund Reports

The Mortgage Backed Securities Division ("MBSD") of the Fixed Income Clearing Corporation ("FICC") is pleased to announce an enhancement to the Clearing Fund Reports. Starting Monday, May 18th, 2015 the date under which the end-of-day Clearing Fund reports in RTTM's Report Center are posted will be changed to be the business date when the Clearing Fund Requirement is scheduled for collection, instead of the current paradigm which is the date associated with the close of business positions. For example, reports generated to support the requirement calculations scheduled to be collected on the morning of 05/18/2015 will be posted under the 05/18/2015 date in Report Center, reflecting positions as close of business date on 05/15/2015.

List of Impacted Reports

MBSD Reports		
	Frequency	
Report Name	**SOD or Latest Available**	**Ad-hoc**
MBSD Clearing Fund Required Deposit and Funds on Deposit Report (CLRFundReport)	☑	☑
MBSD Clearing Fund Required Deposits and Funds on Deposit Report (FYICLRAgg)	☑	
MBSD Aggregate Summary (AggrSummary)	☑	
MBSD Aggregate VaR CUSIP Detail Report (FYICusipDtl)	☑	
Coverage Component Report (CC)	☑	
Coverage Component Back Test Deficiency Report (CCBackTestDef)	☑	
Deterministic Risk Component Report (DRCCmpntDtl)	☑	
Portfolio VaR CUSIP Detail Report (CusipDtl)	☑	
Margin Requirement Differential Report (MRD)	☑	
Legal Entity VaR Summary Report (LEVaRSummaryL)	☑	

For questions about the information provided in this Important Notice, please contact your Relationship Manager.

DTCC Enterprise Risk Management