



Important Notice

Fixed Income Clearing Corporation – GOV

GOV #:	GOV1540-23
Date:	September 22, 2023
To:	FICC Government Securities Division Members
Category:	Service Updates
Subject:	Submission of Rule Filing SR-FICC-2023-014 – Schedule of Haircuts for Eligible Clearing Fund Securities

On September 22, 2023, Fixed Income Clearing Corporation (“FICC”) filed a proposed rule change (SR-FICC-2023-014) (“Rule Filing”) with the Securities and Exchange Commission (“SEC”) pursuant to Section 19(b)(2) of the Securities Exchange Act of 1934.

The Rule Filing consists of modifications to FICC’s Government Securities Division (“GSD”) Rulebook (“GSD Rules”) and Mortgage-Backed Securities Division (“MBSD”) Clearing Rules (“MBSD Rules,” and collectively with the GSD Rules, the “Rules”) in order to modify the GSD and MBSD Schedules of Haircuts for Eligible Clearing Fund Securities and remove them from the respective Rules, and make other clarifying changes.

The full text of the Rule Filing may be obtained at www.dtcc.com/legal/sec-rule-filings. Comments on the Rule Filing may be emailed to FICC at RuleFilingAdmin@dtcc.com. Please include File Number SR-FICC-2023-014 on the subject line. Your comments may be forwarded to the SEC.

You may also address your written comments to the Secretary of the Commission, 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 email to rule-comments@sec.gov. Please include File Number SR-FICC-2023-014 on the subject line. We request that you provide FICC with a copy of your comments.

Questions regarding this Important Notice may be addressed to your Relationship Manager. Questions regarding the Rule Filing may be addressed RuleFilingAdmin@dtcc.com.

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