



*Important Notice*

**Fixed Income Clearing Corporation - MBSD**

<b>MBS #:</b>	MBS1389-24
<b>Date:</b>	December 2, 2024
<b>To:</b>	Mortgage-Backed Securities Division Clearing Members
<b>Category:</b>	Service Update
<b>Subject:</b>	Change to MBSD's Minimum Margin Amount Lookback Period

**Update:**

Based on the ongoing review of the model parameters, effective Monday, December 9, 2024, Fixed Income Clearing Corporation (FICC) will be changing the lookback period of the MBSD's Minimum Margin Amount ("MMA") from two years to three years. All other parameters will remain unchanged.

Please direct any questions to FICC Market Risk at 1-212-855-2020 or [FICCProductRisk@dtcc.com](mailto:FICCProductRisk@dtcc.com).

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