



# IMPORTANT NOTICE

Fixed Income Clearing Corporation - GOV

<b>GOV #:</b>	GOV2135-26
<b>Date:</b>	March 13, 2026
<b>To:</b>	Government Securities Division Members
<b>Category:</b>	Service Updates
<b>Subject:</b>	Submission of Rule Filing SR-FICC-2026-005 – Establish Implementation Timeframe for Enhancement of Correlation Calculation for Bond Haircut Models

On March 13, 2026, Fixed Income Clearing Corporation (“FICC”) filed proposed rule change SR-FICC-2026-005 (“Filing”) with the Securities and Exchange Commission (“SEC”) pursuant to Section 19(b)(3)(A) of the Securities Exchange Act of 1934 to amend the Methodology Document – GSD Initial Market Risk Margin Model (“QRM Methodology Document”) in order to provide for delayed implementation of changes to the QRM Methodology Document that were proposed pursuant to SR-FICC-2026-002 and approved by the SEC on March 9, 2026, as described in the Filing. The full text of the Filing may be obtained at [www.dtcc.com/legal/sec-rule-filings](http://www.dtcc.com/legal/sec-rule-filings).

Any comments on the Filing should be submitted electronically to the SEC by using the SEC’s internet comment form ([www.sec.gov/rules/sro.shtml](http://www.sec.gov/rules/sro.shtml)), or by email to [rule-comments@sec.gov](mailto:rule-comments@sec.gov), or in writing to the Secretary of the Commission, Securities and Exchange Commission, 100 F Street NE, Washington, DC 20549. We request that you provide FICC with a copy of your comments. Comments also may be sent to FICC at [RuleFilingAdmin@dtcc.com](mailto:RuleFilingAdmin@dtcc.com). Comments sent to FICC may be forwarded to the SEC. Please include File No. SR-FICC-2026-005 on the subject line of any comment to the Filing.

Questions regarding this Important Notice may be addressed to your Relationship Manager. Questions regarding the Filing may be addressed [RuleFilingAdmin@dtcc.com](mailto:RuleFilingAdmin@dtcc.com).