

the burden of the collection of information on those who are to respond, including through the use of automated collection techniques, when appropriate, and other forms of information technology.

This notice is issued in Washington, DC, on August 19, 2020.

Virginia Burke,

FOIA/Privacy Act Officer, Management.

[FR Doc. 2020-18573 Filed 8-24-20; 8:45 am]

BILLING CODE 6051-01-P

## PEACE CORPS

### Information Collection Request; Submission for OMB Review

**AGENCY:** Peace Corps.

**ACTION:** 60-Day notice and request for comments.

**SUMMARY:** The Peace Corps will be submitting the following information collection request to the Office of Management and Budget (OMB) for review and approval. The purpose of this notice is to allow 60 days for public comment in the **Federal Register** preceding submission to OMB. We are conducting this process in accordance with the Paperwork Reduction Act of 1995.

**DATES:** Submit comments on or before October 26, 2020.

**ADDRESSES:** Comments should be addressed to Virginia Burke, FOIA/Privacy Act Officer. Virginia Burke can be contacted by email at [pcfpr@peacecorps.gov](mailto:pcfpr@peacecorps.gov). Email comments must be made in text and not in attachments.

**FOR FURTHER INFORMATION CONTACT:** Virginia Burke at the Peace Corps address above.

#### SUPPLEMENTARY INFORMATION:

*Title:* Peace Corps Report of Physical Examination (PC-1790S).

*OMB Control Number:* 0420-0549.

*Type of Request:* Revision.

*Affected Public:* Individuals/

Physicians.

*Respondents Obligation to Reply:* Voluntary.

*Respondents:* Potential and current volunteers.

*Burden to the Public:*

a. *Estimated number of respondents:* 5,100/5100.

b. *Estimated average burden per response:* 90 minutes/45.

c. *Frequency of response:* One time.

d. *Annual reporting burden:* 7,650 hours/3,825.

*General Description of Collection:* The information in this form will be used by the Peace Corps Office of Medical Services to determine whether an

Applicant will, with reasonable accommodation, be able to perform the essential functions of a Peace Corps Volunteer assignment and complete a tour of service without unreasonable disruption due to health problems and, if so, to establish the level of medical and other support, if any, that may be required to reasonably accommodate the Applicant. The information in this form is also used as a baseline assessment for the Peace Corps Medical Officers overseas who are responsible for the Volunteer's medical care. Finally, the Peace Corps may use the information in this form as a point of reference in the event that, after completion of the Applicant's service as a Volunteer, he or she makes a worker's compensation claim under the Federal Employee Compensation Act (FECA).

*Request for Comment:* Peace Corps invites comments on whether the proposed collections of information are necessary for proper performance of the functions of the Peace Corps, including whether the information will have practical use; the accuracy of the agency's estimate of the burden of the proposed collection of information, including the validity of the information to be collected; and, ways to minimize the burden of the collection of information on those who are to respond, including through the use of automated collection techniques, when appropriate, and other forms of information technology.

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## SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-89616; File No. SR-FICC-2020-010]

### Self-Regulatory Organizations; Fixed Income Clearing Corporation; Notice of Filing of Proposed Rule Change To Describe Key Components of the Mortgage-Backed Securities Division Stress Testing Program

August 19, 2020.

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 ("Act")<sup>1</sup> and Rule 19b-4 thereunder,<sup>2</sup> notice is hereby given that on August 11, 2020, Fixed Income Clearing Corporation ("FICC") filed with the

Securities and Exchange Commission ("Commission") the proposed rule change as described in Items I, II and III below, which Items have been prepared by the clearing agency. The Commission is publishing this notice to solicit comments on the proposed rule change from interested persons.

### I. Clearing Agency's Statement of the Terms of Substance of the Proposed Rule Change

The proposed rule change consists of a proposal to amend the FICC Mortgage-Backed Securities Division ("MBSD") Clearing Rules ("MBSD Rules")<sup>3</sup> to include a new section that would describe the key components of MBSD's stress testing program. This section would also disclose FICC's proposal to (1) utilize vendor-supplied historical risk factor<sup>4</sup> time series data ("Historical Data") and vendor-supplied security-level risk sensitivity<sup>5</sup> data ("Security-Level Data")<sup>6</sup> in the stress testing

<sup>3</sup> Capitalized terms used herein and not otherwise defined shall have the meanings assigned to such terms in the MBSD Rules, available at [www.dtcc.com/legal/rules-and-procedures.aspx](http://www.dtcc.com/legal/rules-and-procedures.aspx).

<sup>4</sup> Generally, the term "risk factor" (or "risk driver") means an attribute, characteristic, variable or other concrete determinant that influences the risk profile of a system, entity, or financial asset. Risk factors may be causes of risk or merely correlated with risk.

<sup>5</sup> The term "sensitivity" means the percentage value change of a security given each risk factor change.

<sup>6</sup> FICC would receive the following data from the vendor: Interest rate (including 11 tenors) measures the sensitivity of a price change to changes in interest rates; convexity measures the degree of curvature in the price/yield relationship of key interest rates (convexity would not be utilized in the scenarios selection process; it would only be utilized in the stress profit and loss calculation); mortgage option adjusted spread is the yield spread that is added to a benchmark yield curve to discount a TBA's cash flows to match its market price, which takes into account a credit premium and the option-like feature of mortgage-backed-securities due to prepayment; interest rate volatility reflects the implied volatility observed from the swaption market to estimate fluctuations in interest rates; and mortgage basis captures the basis risk between the prevailing mortgage rate and a blended U.S. Treasury rate, which impacts borrowers' refinance incentives and the model prepayment assumptions. The Historical Data would include (1) interest rate, (2) mortgage option adjusted spread, (3) interest rate volatility, and (4) mortgage basis. The Security-Level Data would include (1) sensitivity to interest rates, (2) convexity, (3) sensitivity to mortgage option adjusted spread, (4) sensitivity to mortgage rate volatility, and (5) sensitivity to mortgage basis. FICC does not believe that its current engagement of the vendor would present a conflict of interest because the vendor is not an existing Clearing Member nor are any of the vendor's affiliates existing Clearing Members. To the extent that the vendor or any of its affiliates applies to become a Clearing Member, FICC will negotiate an appropriate information barrier with the applicant in an effort to prevent a conflict of interest from arising. An affiliate of the vendor currently provides an existing service to FICC; however, this arrangement does not present a

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<sup>1</sup> 15 U.S.C. 78s(b)(1).

<sup>2</sup> 17 CFR 240.19b-4.