



Important Notice
Fixed Income Clearing Corporation - GOV

GOV #:	GOV039-15
Date:	May 14, 2015
To:	Government Securities Division Members
Category:	Service Updates
Subject:	Enhancement to Clearing Fund Reports

The Government Securities Division (“GSD”) 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

GSD Reports			
Report Name	Frequency		
	SOD	Intraday (Noon)	Hourly, 8am to 7pm or Last Available
GSD Clearing Fund Letter* (G_GSDCLRFundReport)	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Half Letter (FYICLRFacct)			
GSD Account Summary Report (G_AcctSummary)	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
GSD Coverage Component Report (G_CC)	<input checked="" type="checkbox"/>		
GSD Coverage Component Back Test Deficiency Report (G_CCBackTestDef)	<input checked="" type="checkbox"/>		
GSD Portfolio VaR CUSIP Detail Report (G_CusipDtl)	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
GSD GCF Portfolio VaR CUSIP Detail Report (G_GCFCusipDtl)	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
GSD DVP Portfolio VaR CUSIP Detail Report (G_DVPCusipDtl)	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
GSD Repo Volatility (G_RepoVolatility)	<input checked="" type="checkbox"/>		

* Non-routine off cycle reports are generated on an ad-hoc basis

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

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