



*Important Notice*

Fixed Income Clearing Corporation – GOV

**#:** GOV069-15  
**Date:** September 15, 2015  
**To:** Government Securities Division Participants  
**Category:** Service Update  
**Subject:** Data Required re: FICC's Inter-Bank GCF Repo Service

As previously noted in Important Notice GOV021-15 (dated March 13, 2015), to properly assess and manage the risks pertaining to FICC's intraday NFE hold (which includes non-GCF-eligible collateral), FICC needs to continue to obtain "snapshot" information with regard to the actual collateral that each GCF dealer has at its respective bank and is included in its NFE calculation.

**In this regard, by October 23, 2015, please:**

- **Provide the dollar amount in the attached new spreadsheet using balances as of the Close of Business October 19, 2015 (*Attachment 1*)**

**AND**

- **Complete and return the accompanying certification (*Attachment 2*).**

NFE snapshots and the certifications must be received by the due date. Non-compliance will result in fines and substantial Clearing Fund penalties.

**Each GCF dealer must reply to [GCFinterbank@dtcc.com](mailto:GCFinterbank@dtcc.com) no later than October 23, 2015.**

Please note that FICC will continue to require NFE snapshots going forward.

If you have any questions or need further information about the GCF Repo Service, please contact Sean Delap, Vice President, at [sdelap@dtcc.com](mailto:sdelap@dtcc.com) or (212) 855-7627. If you have any questions or need further information about the attached spreadsheet, please contact Venkata Alla, Associate Risk Product Manager at [valla@dtcc.com](mailto:valla@dtcc.com) or (212) 855-4684 or [gcfinterbank@dtcc.com](mailto:gcfinterbank@dtcc.com)

Marc Golin  
Vice President

Attachments

Non-Confidential

DTCC is now offering enhanced access to all important notices via a new, Web-based subscription service. The new notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit [http://www.dtcc.com/subscription\\_form.php](http://www.dtcc.com/subscription_form.php).