



Important Notice
Fixed Income Clearing Corporation - GOV

GOV #:	GOV1928-25
Date:	March 13, 2025
To:	Government Securities Division Netting Members
Category:	Service Updates
From:	Liquidity Risk Management
Subject:	Update to Intra Period Figures on External GSD CCLF Reporting

Effective today, FICC updated the Capped Contingent Liquidity Facility (CCLF) report Intra-Period Inputs figures for all Government Securities Division Netting Members. FICC identified an issue impacting the processing of GCF Max Receives/Delivers Amounts for certain Netting Members for the period 1/29/25 – 3/12/2025, which further impacted the Sum of All Members' Max Receives and Delivers value in the report. FICC has corrected the issue, which resulted in updated Intra-Period Individual Regular Amounts and Intra-Period Individual Total Amounts for all Netting Members with activity in the rolling lookback period beginning January 2, 2025. All Intra Period Figures are reported correctly as of March 13, 2025. There are no impacts to current CCLF Individual Total Amounts.

Reports published prior to March 13, 2025 will not be regenerated.

For all questions related to this issue and update, please contact Liquidity Risk Management (LiquidityProductRisk@dtcc.com) or your Relationship Manager.

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