DTCC

Important Notice
National Securities Clearing Corporation

A #:	9395
P&S:	8968
Date:	February 22, 2024
To:	All NSCC Participants
Category:	DTCC Limit Monitoring
From:	Equities Clearance Product Management
Attention:	All DTCC Limit Monitoring Users
Subject:	DTCC Limit Monitoring Decommission

Subject to regulatory approval, NSCC plans to decommission its DTCC Limit Monitoring risk management tool. DTCC Limit Monitoring enables Members to monitor trading activity on an intraday basis of their organizations and/or their correspondent firms through the review of post-trade data. Once this service is decommissioned, Members will no longer receive email alerts or output files from Limit Monitoring. A subsequent Important Notice will be distributed to announce the specific decommission date, currently expected to be in November 2024.

Please see below list of output files that will no longer be produced.

MRO Report	Description
Alert MRO	Provides Clearing members with any alerts generated for their risk entity definitions.
Participant Position Rejects MRO	Participant Position Rejects MRO layout.
Risk Entity Definition Audit Trail MRO	Provides Clearing members with the history of changes to risk entity definition values.
Risk Entity Limit Audit Trail MRO	Provides Clearing members with the history of changes to risk entity limit values.
Risk Entity MRO	Provides Clearing members with the description, limits, and end of day position for each of their risk entity definitions.
Risk Entity Net Notional Reports MRO	Provides information about changes made to the Net Notional Amount field and Do Not Monitor indicator.
Trade Array Audit Trail MRO	Provides Clearing members with the description, limits, and end of day position for each of their risk entity definitions.
Trade Array MRO	Provides Clearing members with the trade arrays associated with their risk entity definitions.

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Unassigned Risk Entity MRO	Provides trade information that do not match any defined risk entity.

NSCC has informed current users of the DTCC Limit Monitoring tool of its plans to retire the service.

A copy of this Important Notice can be obtained from the website of NSCC's parent corporation, The Depository Trust & Clearing Corporation, at http://www.dtcc.com. If you have any questions regarding this notice, please contact your DTCC Relationship Manager.