



Important Notice
National Securities Clearing Corporation

A#: 8000
P&S# 7575
DATE: MARCH 19, 2015
TO: ALL PARTICIPANTS
ATTENTION: MANAGING PARTNER/OFFICER; RISK MANAGERS; OPERATIONS
MANAGER; MANAGER, DATA PROCESSING MANAGER, IT MANAGER
FROM: PRODUCT MANAGEMENT
SUBJECT: DTCC LIMIT MONITORING ENHANCEMENTS- MRO OUTPUT
UPDATES

Effective Friday, March 13, 2015, DTCC released additional functionality as a part of its effort to upgrade the DTCC Limit Monitoring functionality. NSCC Members are reminded that as a result of these changes some DTCC Limit Monitoring MRO output files have new lay-out structure. The latest information is posted on the www.dtcclearing.com web site in the DTCC Limit Monitoring Information Center, and firms are requested to look into their outputs to make sure that they process properly.

The following MRO files are affected by the March 2015 enhancement changes:

1. *Risk Entity MRO*. The monitor indicator was added to the file with appropriate values to indicate enabled or disabled states.
2. *Risk Entity Limit Audit Trail MRO*. The monitor indicator was added to the file with appropriate values to indicate enabled or disabled states.
3. *Trade Array Audit Trail MRO*. The counterparty-firm-(9b) information was added to the file in the before- and after-image file sections.
4. *Position Rejects MRO*. The counterparty-firm-(9b) information was added to the file in as a new field.
5. *EOD Participant Positions MRO*. The counterparty-firm-(9b) information was added to the file in as a new field and a new reject type value.

Additional Information

For questions about this Important Notice, contact your DTCC relationship manager, Client Account Representative or Pawel Pieczara at 212-855-5697 or at ppieczara@dtcc.com.

Pawel Pieczara
Product Management, Equities Clearance

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