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Date:	JULY 21, 2016
To:	ALL PARTICIPANTS
From:	PRODUCT MANAGEMENT
Attention:	MANAGING PARTNER/OFFICER; RISK MANAGERS; OPERATIONS MANAGER; MANAGER, DATA PROCESSING MANAGER, IT MANAGER
Subject:	DTCC LIMIT MONITORING CHANGES TO DAILY OUTPUT

Effective Monday, August 1st, 2016, NSCC will implement changes to the DTCC Limit Monitoring Risk Entity Daily Net Notional MRO File (Product ID: 02182189) and its corresponding report.

The change will include an addition of a new data field referred to as “Month to Date Average Net Notional High”. The new value is an arithmetical mean and is calculated daily from the beginning of a calendar month until the most recent day in the same month. Once a new month begins the average is calculated anew. The new file output field addresses client requests to provide additional statistical information for purposes of effective post-trade monitoring.

This change will impact the daily report as well as the MRO output. Updated MRO specification document is posted to the <https://www.dtcclearning.com/learning/clearance/topics/dtcc-limit-monitoring.html> web site within the ‘DTCC Limit Monitoring Topic’.

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

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