



Important Notice
National Securities Clearing Corporation

A#: 7824
P&S# 7394
DATE: APRIL 24, 2014
TO: ALL PARTICIPANTS
ATTENTION: MANAGING PARTNER/OFFICER; RISK MANAGERS; OPERATIONS MANAGER; MANAGER, DATA PROCESSING MANAGER, IT MANAGER
FROM: PRODUCT MANAGEMENT
SUBJECT: DTCC LIMIT MONITORING MRO FILES, EMAIL FUNCTIONALITY & BROWSER SETTINGS

As previously announced in Important Notice A#7703, P&S#7373, dated March 20, 2014, NSCC implemented into production the DTCC Limit Monitoring tool on April 9, 2014. In order to provide NSCC Members with tools to use DTCC Limit Monitoring more effectively, NSCC offers end-of-day data-file output, which currently include the following files:

Production File Numbers	PSE File Numbers	File Description
<input type="checkbox"/> DTCC Limit Monitoring - Risk Entity MRO File 02181079	<input type="checkbox"/> DTCC Limit Monitoring - Risk Entity MRO File 02981079	Provides Participants with the description, limits, and the end-of-day position for each of their risk entities
<input type="checkbox"/> DTCC Limit Monitoring - Trade Array MRO File 02181080	<input type="checkbox"/> DTCC Limit Monitoring - Trade Array MRO File 02981080	Provides Participants with the trade arrays associated with each of their risk entities
<input type="checkbox"/> DTCC Limit Monitoring - Alert History MRO File 02181081	<input type="checkbox"/> DTCC Limit Monitoring - Alert History MRO File 02981081	Provides Participants with all alerts generated for each of their risk entities
<input type="checkbox"/> DTCC Limit Monitoring - Risk Entity Audit Trail MRO File 02181082	<input type="checkbox"/> DTCC Limit Monitoring - Risk Entity Audit Trail MRO File 02981082	Provides Participants with the history of changes to their risk-entity limit value (net notional)
<input type="checkbox"/> DTCC Limit Monitoring - Risk Entity Definition Audit Trail MRO File 02180109	<input type="checkbox"/> DTCC Limit Monitoring - Risk Entity Definition Audit Trail MRO File 02980109	Provides Participants with the history of changes to their risk entity definition values (i.e. name changes, clearing broker ID)

Non-Confidential

DTCC, on behalf of its subsidiaries, 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.

Production File Numbers	PSE File Numbers	File Description
<input type="checkbox"/> DTCC Limit Monitoring - Trade Array Audit Trail MRO File 02181083	<input type="checkbox"/> DTCC Limit Monitoring - Trade Array Audit Trail MRO File 02981083	Provides Participants with the description, limits, and end of day position for each of their risk-entity definitions
<input type="checkbox"/> DTCC Limit Monitoring - Participant Position Rejects MRO File 02181084	<input type="checkbox"/> DTCC Limit Monitoring - Participant Position Rejects MRO File 02981084	Provides participant position rejects (i.e. invalid process date, invalid buy/sell indicator, invalid executing broker)
<input type="checkbox"/> DTCC Limit Monitoring - End of Day Participant Position MRO File 02181085	<input type="checkbox"/> DTCC Limit Monitoring - End of Day Participant Position MRO File 02981085	Provides the end-of-day positions by security

These data files are available by subscription only and have been generated daily since the tool's implementation on April 9, 2014. In order to subscribe for these data files, please follow the URL link below to the DTCC Learning web site (www.dtccllearning.com), complete the form provided, and forward it to DTCC, as outlined in the instructions. Subscription to these data files is included in Section No. 3 of the form – if you have already filled out any previous sections, there is no need to resubmit them.

<https://www.dtccllearning.com/learning/clearance/topics/dtcc-limit-monitoring/onboarding.html>

Additional information, such as record layouts and testing instructions, can also be found in the same section of the DTCC Limit Monitoring information center.

E-Mail Functionality

As also announced in Important Notice A#7703, P&S#7373, dated March 20, 2014, the e-mail functionality within DTCC Limit Monitoring will be available on April 30, 2014. The delay of implementation of this function was to provide NSCC Members with additional time to determine the appropriate limit levels and avoid unnecessary e-mail message traffic.

Starting on April 30, 2014, DTCC will allow e-mail address input into the tool for those NSCC Members that have set up all of their trading limits in DTCC Limit Monitoring, and have completed the initial limit level 'calibration.' DTCC will work one-one-one with NSCC Members to open up the e-mail functionality. Please reach out to your relationship manager or to your CART representative if your firm would like to activate this e-mail functionality.

Once the e-mail functionality becomes available for your firm, it will be the responsibility of your super-access coordinator (SAC) to enter and maintain the e-mail address list within DTCC Limit Monitoring. Any additions or deletions become effective the next business day after input.

DTCC Limit Monitoring will allow no more than five e-mail addresses per firm. Therefore, DTCC recommends that firms use distribution e-mail addresses, as appropriate, instead of e-mail addresses of individuals in order to notify a wider audience of alerts and reports from DTCC Limit Monitoring.

Browser

As indicated in the Q&A document posted on the DTCC Learning (www.dtccllearning.com) web site, as well as on the April 8, 2014 broadcast message, Internet Explorer (IE) 8 provides the optimal interaction with DTCC Limit Monitoring. Higher versions such as IE 9 or 10 might need to run in the compatibility mode in order to function properly. Please speak with your IT support representative to adjust your browser's settings, if necessary.

Additional Information

For questions about this Important Notice, contact your DTCC relationship manager, Client Account Representative at 212-855-4270, or Pawel Pieczara at 212-855-5697 or at ppieczara@dtcc.com.

Pawel Pieczara
Product Management