



Important Notice
National Securities Clearing Corporation

A#: 7743
P&S# 7313
DATE: NOVEMBER 29, 2013
TO: ALL PARTICIPANTS
ATTENTION: MANAGING PARTNER/OFFICER; RISK MANAGERS;
OPERATIONS MANAGER; MANAGER, DATA PROCESSING
MANAGER, IT MANAGER
FROM: PRODUCT MANAGEMENT
SUBJECT: DTCC LIMIT MONITORING ADVANCE ACCESS AND RISK-
ENTITY PRE-POPULATING

As previously announced in Important Notice A# 7734, P&S#7304 dated, November 15, 2013, on that date NSCC filed a proposed rule change with the SEC, SR-NSCC-2013-12 (“Rule Filing”), to amend NSCC’s Rules to provide NSCC Members with a risk management tool that would allow those Members to monitor trading activity and would deliver to them notifications when pre-set trading limits are reached (“DTCC Limit Monitoring”), as more fully described in the Rule Filing. The proposed DTCC Limit Monitoring is also described further in Important Notice A# 7698, P&S# 7268, dated September 12, 2013.

In order to assist NSCC Members with the set-up efforts, DTCC has pre-populated risk entities with the legal entity names for its Members based on information available to DTCC. This effort is meant to serve as an aid only and is not meant to define Members’ risk entities. Members are responsible for reviewing these pre-populated risk entities and ensuring that all their risk entities are established in accordance to their own business needs. Furthermore, DTCC will not pre-set any net-notional trading limit for Members. It is the responsibility of each Member using DTCC Limit Monitoring to ensure that each of their risk entities has a meaningful trading limit assigned within DTCC Limit Monitoring.

Members will be able to access the service and commence their set-up effort by entering the production environment for the DTCC Limit Monitoring tool by following the attached URL:

<https://ptrm.dtcc.com/ptrm/PTRM/mainmenu.do>

A separate URL to access the test (PSE) environment will be announced by Important Notice shortly. Members should also expect a follow up announcement, letting them know about the opening of the link to the DTCC Limit Monitoring tool within the DTCC portal.

DTCC Limit Monitoring output will not be available until after regulatory approval of the Rule Filing and the subsequent launch of the proposed DTCC Limit Monitoring.

DTCC offers enhanced access to all important notices via a Web-based subscription service. The 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.

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

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