



A#: 7913
P&S# 7483
DATE: OCTOBER 16, 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 ENHANCEMENTS

Effective Friday, October 17, 2014, NSCC will make the following enhancements to the DTCC Limit Monitoring.

Changes to the Resolution E-Mail Alerts

Starting on October 17, resolution notifications that trading activity has fallen back below thresholds, after those thresholds are breached, will only be delivered to Members by e-mail when the activity falls below the level-1 (50%) threshold. Resolution notifications will not be delivered when trading activity falls below any of the other threshold levels.

Notifications that trading activity has breached the set limits will not change and will continue to be delivered if trading levels have reached 50%, 75% or 90% thresholds, or if trading has breached the set trading limit.

Implementation of the “Unassigned Risk Entity”

Starting on October 17, a new risk entity, the “Unassigned Risk Entity”, will be created for each Member using DTCC Limit Monitoring that will include and will monitor trade activity of that Member that is not currently assigned to any of that Member’s existing risk entities. Each Member’s Unassigned Risk Entity will be permanent and will appear at the top of the risk-entity list in DTCC Limit Monitoring. Members should review the trades in this Unassigned Risk Entity and should assign appropriate risk entities and trading limits to that activity.

The Unassigned Risk Entity Trade Side Count MRO file and print-image report will be made available to Member through DTCC Limit Monitoring, and will provide firms with the pertinent information on the activity being monitored in the Unassigned Risk Entity.

In order to sign up for the MRO output, please refer to the Section II of the new Onboarding Form on the www.dtclearning.com web site. The specification document outlining the file layout will also be available within the same information center. If you have access to the ‘Clearance & Settlement Equity Reports’ in SmartSearch, the new DTCC Limit Monitoring reports will be available to you under the entitlement ‘XRNS’.

Risk Entity Daily Net Notional MRO file and Print-Image Report

DTCC 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.

Starting on October 17, a Risk Entity Daily Net Notional MRO file and print-image report will be available in DTCC Limit Monitoring. This file will provide Limit Monitoring users with historical data on month-to-date net-notional high, month-to-date net-notional peak date, month-to-date net-notional breach statistics, and other statistic, in order to allow Members to retain their own records of historical data on their existing risk entities.

As stated above, in order to sign up for the MRO output, please refer to the Section II of the new Onboarding Form on the www.dtcclearning.com web site. The specification document outlining the file layout will also be available within the same information center. If you have access to the 'Clearance & Settlement Equity Reports' in SmartSearch, the new DTCC Limit Monitoring reports will be available to you under the entitlement 'XRNS'.

DTCC Learning

DTCC operates a learning section for DTCC Limit Monitoring at www.DTCCLearning.com. The information pertaining to DTCC Limit Monitoring can be found within the 'Clearance Learning Center'. All pertinent information about onboarding tasks can be found on this web site in the 'Learn about Onboarding' section.

Firm representatives should make sure first that they are registered for the Clearance Learning Center. If not yet registered, follow the below steps:

1. Go to <https://dtcclearning.com/learning/clearance/>;
2. Click Register Now, located in the upper right hand corner of the page;
3. Fill out the required fields and click Register.

You will receive an e-mail from DTCC approving your registration or requesting additional information within one business day.

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, Equities Clearance