

DTCC

LIMIT MONITORING

DTCC LIMIT MONITORING

MARCH 9, 2022



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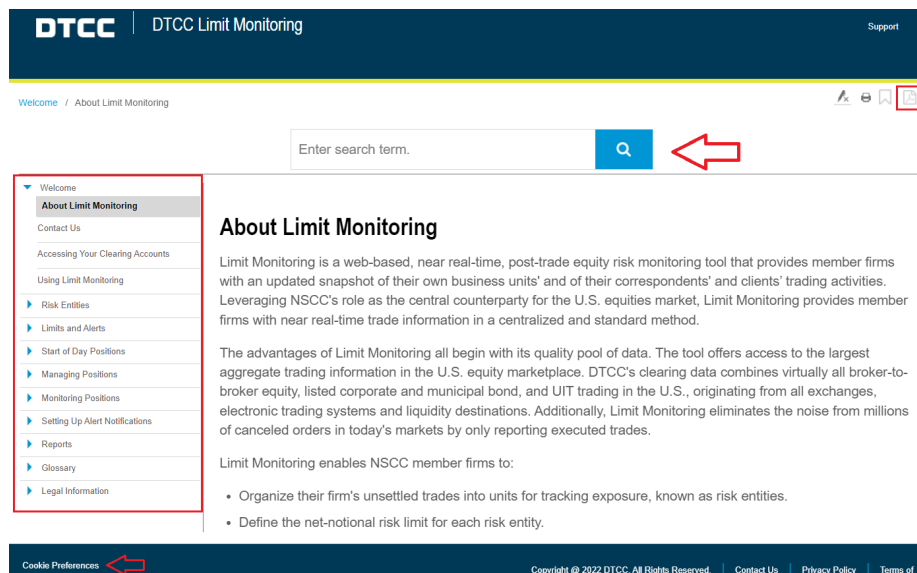
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Welcome

Welcome to the DTCC Limit Monitoring help. Enter a term in the search to access information, or click an item on the left menu to view the topic. **To download the PDF version of this help**, click the  PDF icon, as highlighted in the following figure:



DTCC | DTCC Limit Monitoring Support

Welcome / About Limit Monitoring 🔍 🗨️ 📄

Enter search term. 🔍 ←

- Welcome
- About Limit Monitoring**
- Contact Us
- Accessing Your Clearing Accounts
- Using Limit Monitoring
- ▶ Risk Entities
- ▶ Limits and Alerts
- ▶ Start of Day Positions
- ▶ Managing Positions
- ▶ Monitoring Positions
- ▶ Setting Up Alert Notifications
- ▶ Reports
- ▶ Glossary
- ▶ Legal Information

About Limit Monitoring

Limit Monitoring is a web-based, near real-time, post-trade equity risk monitoring tool that provides member firms with an updated snapshot of their own business units' and of their correspondents' and clients' trading activities. Leveraging NSCC's role as the central counterparty for the U.S. equities market, Limit Monitoring provides member firms with near real-time trade information in a centralized and standard method.

The advantages of Limit Monitoring all begin with its quality pool of data. The tool offers access to the largest aggregate trading information in the U.S. equity marketplace. DTCC's clearing data combines virtually all broker-to-broker equity, listed corporate and municipal bond, and UIT trading in the U.S., originating from all exchanges, electronic trading systems and liquidity destinations. Additionally, Limit Monitoring eliminates the noise from millions of canceled orders in today's markets by only reporting executed trades.

Limit Monitoring enables NSCC member firms to:

- Organize their firm's unsettled trades into units for tracking exposure, known as risk entities.
- Define the net-notional risk limit for each risk entity.

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ABOUT LIMIT MONITORING

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Limit Monitoring enables NSCC member firms to:

- Organize their firm's unsettled trades into units for tracking exposure, known as risk entities.
- Define the net-notional risk limit for each risk entity.

- Modify risk limits.
- Submit start of day exposure information.

The tool also:

- Allows users to drill down from the risk entity exposure level to the CUSIP and to the individual trade level.
- Provides on-screen and electronic alerts (systemic & email) early warnings as exposures approach limits.

Given the importance of providing NSCC members with the ability to conduct post-trade surveillance and the critical role exposure monitoring plays in preventing risks associated with trading technology errors, the Limit Monitoring tool is available to all NSCC members. NSCC requires that the following NSCC members register and utilize the Limit Monitoring tool:

- Any NSCC full service member that clears for others.
- Any NSCC full service member that submits transactions to NSCC's trade capture system on behalf of a correspondent either as a Qualified Special Representative (QSR) or special representative.
- Any NSCC full service member that has established a submitting firm (9a) and counterparty firm (9b) relationship to allow another NSCC member, either a QSR or special representative, to submit locked in trade data on its behalf.

Contact Us

Use the following NSCC contacts for information about Limit Monitoring. You can also contact your DTCC Relationship Manager or obtain general assistance by visiting the [DTCC Client Center](#).

For...	Contact...
General questions and product support	NSCC Support by email at NSCCSupport@dtcc.com .
Setup and testing	NSCC Integration by email at NSCCIntegration@dtcc.com .
Issues with logging on to the system	<p>DTCC Client Support. Call the following number, and then follow the prompt for product support.</p> <ul style="list-style-type: none"> ◦ For US and Canada, call 1 888-382-2721. ◦ For the UK, Europe, and Asia, call +1 212-855-8099.

Accessing Your Clearing Accounts

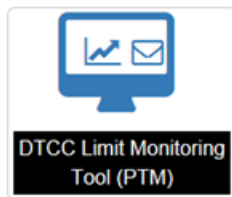
You can display only the clearing accounts to which you have access. Your access is determined by the permissions established for you by your firm's super access coordinator (SAC), according to your firm's policies and procedures. Contact the SAC at your firm to obtain permission and set up your account.

To access DTCC Limit Monitoring:

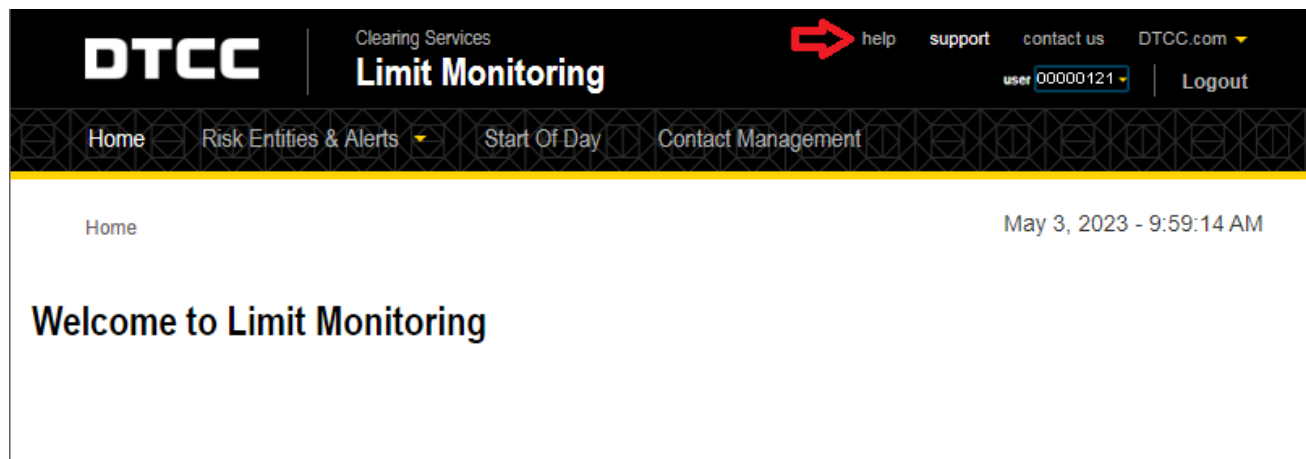
1. Sign in to the DTCC portal available at <https://portal.dtcc.com/>.
2. Select Clearing Dashboard, as shown in the following figure:

The screenshot shows the DTCC MyDTCC dashboard. At the top, there is a navigation bar with the DTCC logo, the text 'Welcome To MyDTCC', and user information including 'Contact Us', 'DTCC.com', and 'Your Name'. Below the navigation bar is a search bar with the text 'How can we help you, Tara?' and a search icon. To the right of the search bar are two icons: 'My Learning Dashboard' and 'API Marketplace'. Below the search bar is a section titled 'My Products' with a sub-header 'Need access to another product/service? Want to know who your Administrators are?'. Below this sub-header is a list of products: 'ACATS' (Automated Customer Account Transfer Service) and 'Clearing Dashboard' (CNS, CTS, UTC, ETF and DTCC Limit Monitoring Tool (PTM)). A red arrow points to the 'Clearing Dashboard' product. To the right of the 'My Products' section is a 'System Availability' section with a sub-header 'Subscribe To System Availability Alerts' and a description 'View up-to-the-minute information about DTCC services by subscribing to Availability & Incidents alerts in Preferences'. Below the 'System Availability' section is an 'Announcements' section with a sub-header 'Visit your new Learning Dashboard Today!' and a description 'The redesigned Learning Dashboard is your central location for tracking your Learning Center activit...'. The 'Clearing Dashboard' product is highlighted with a red arrow.

3. Select DTCC Limit Monitoring Tool (PTM), as shown in the following figure:



4. The Limit Monitoring home page appears, as shown in the following figure:



The following features are available:

- [Risk Entities & Alerts](#)
- [Start Of Day](#)
- [Managing Contacts](#)

To access the online help from within the Limit Monitoring application, click [help](#) in the top right. To obtain permission and set up your account, contact your firm's super access coordinator (SAC).

Using Limit Monitoring

If you are just starting out with Limit Monitoring, the following may be new to you:

- Risk entities and trade arrays
- Start of day position
- Position monitoring and alerts
- End-of-day reporting

This page contains a brief summary of each of these important concepts.

Risk Entities and Trade Arrays

With your input, Limit Monitoring organizes your trades into units that make sense for you and then assign risk limits to those units. In Limit Monitoring, these units of trades that you define are known as risk entities. Within each risk entity, use trade arrays to provide the criteria that identifies the trades belonging to that risk entity. For more information, see:

- [About Risk Entities](#)
- [About Trade Arrays](#)
- [Adding Risk Entities](#)
- [Viewing Risk Entities](#)
- [Modifying Risk Entities](#)
- [Deleting Risk Entities](#)

Start of Day Position

You have the option of submitting your start of day positions to Limit Monitoring either by file submission or by the web interface. The start of day position typically contains your unsettled trades from T1 through T2 and fails. The current exposure is always your start of day position plus your daily activity. For more information, see:

- [About the Start of Day Position](#)
- [Adding Start of Day Positions](#)

Monitoring Positions and Alerts

Limit Monitoring provides a variety of ways for you to inquire about and monitor your positions. If trading nears or exceeds the warning thresholds and limits you established when you set up your risk entities, Limit Monitoring notifies you through screen alerts and electronic messages. Electronic messages are delivered to your firm through the system, by email, or both. For more information, see:

- [Drilling Down Through Position Data](#)
- [Viewing Alerts](#)

End-of-Day Report

At the end of each business day Limit Monitoring sends a set of machine-readable output (MRO) files that provide clearing members with your end-of-day positions and related details. For more information, see [End of Day Reports](#).

Extension Guidelines

If an extension is needed for any input submission, firms should use one of the following methods to obtain support:

- Email NSCC Support at NSCCSupport@dtcc.com.
- Telephone DTCC Client Support at 1-888-382-2721 and follow the prompt for production support.

ABOUT RISK ENTITIES

In Limit Monitoring, define your data structure and relationships for the entities for which you want to assign risk limits. You do this by creating risk entities. A risk entity has two components:

- Risk limit
- Sets of instructions that specify the trades to which you want to apply those risk limits (these are known as trade arrays)

Note

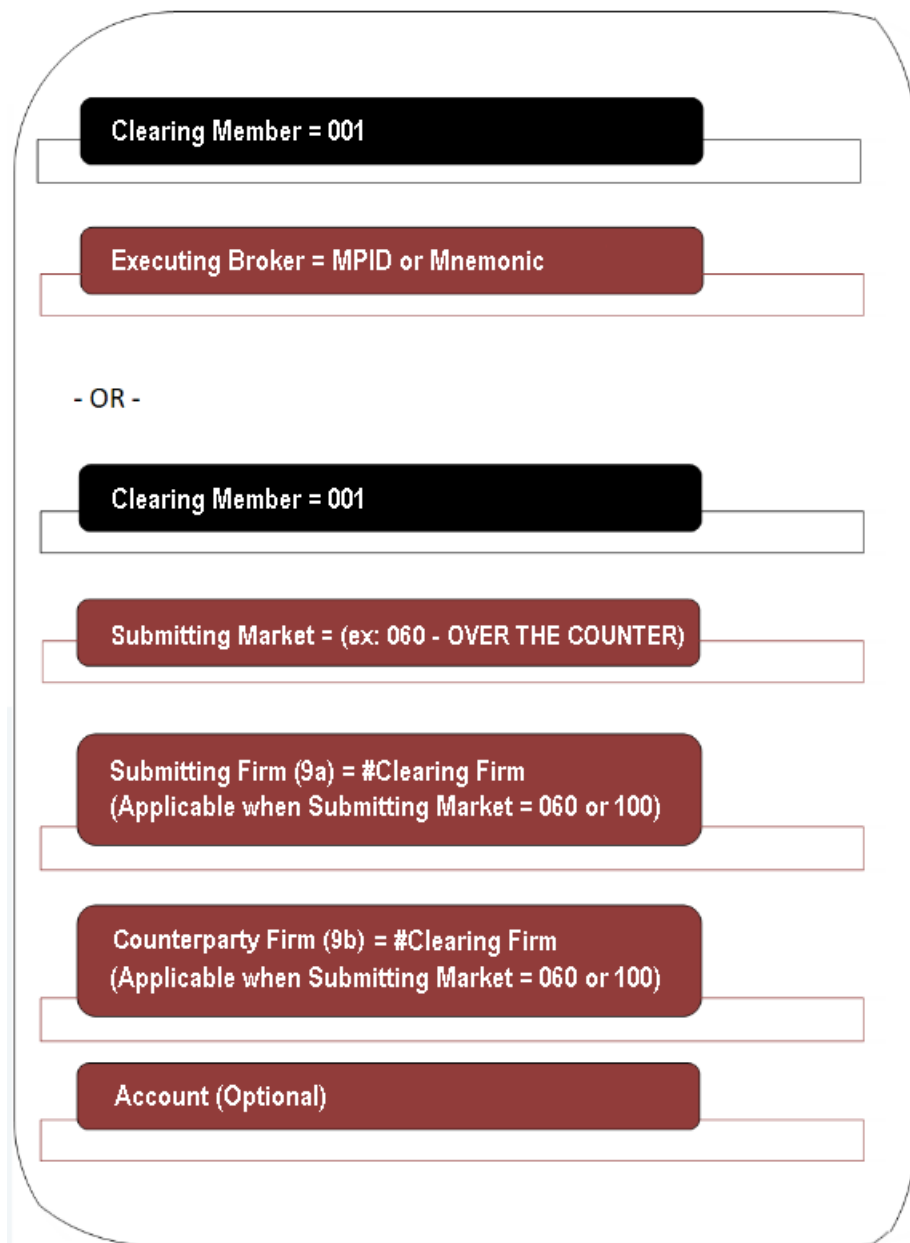
Limit Monitoring risk limits are not to be confused with DTCC risk limits.

Risk entities are based on the trade flow within each individual MPID or market mnemonic. Based on trading information gathered from across all U.S. markets (and other liquidity destinations), Limit Monitoring then calculates the risk entities' positions and issues alerts when the size of a position approaches or breaches the limit that you set.

Give each risk entity a name that makes sense to you. You can also add descriptive detail through the memo field for each risk entity.

Specifying Which Trades Belong to a Specific Risk Entity

In Limit Monitoring, you set up one or more trade arrays for each risk entity to define the trades that you want included in that risk entity. Each trade array is made up of the fields, as shown in the figure. These fields are used as criteria to identify the trades included in a specific risk entity.



The diagram illustrates the fields used to specify trades for a risk entity. It is enclosed in a rounded rectangular border. The fields are arranged vertically and separated by a horizontal line. The fields are:

- Clearing Member = 001
- Executing Broker = MPID or Mnemonic
- OR -
- Clearing Member = 001
- Submitting Market = (ex: 060 - OVER THE COUNTER)
- Submitting Firm (9a) = #Clearing Firm
(Applicable when Submitting Market = 060 or 100)
- Counterparty Firm (9b) = #Clearing Firm
(Applicable when Submitting Market = 060 or 100)
- Account (Optional)

Risk Entity Fields

About Trade Arrays

In Limit Monitoring, you set up one or more trade arrays for each risk entity. The trade arrays define the trades that you want to include in that risk entity. Each trade array is made up of the following data elements:

Trade Array for an MPID

Clearing Member = 001

Executing Broker = MPID

Trade Array for a Mnemonic

Clearing Member = 001

Executing Broker = Mnemonic

Trade Array for a Counterparty Firm (9b)

Clearing Member = 001

Submitting Market = 060 - OVER THE COUNTER

Submitting Firm (9a) = #CN

If, for example, your correspondent has one MPID and one mnemonic, you can set up two separate trade arrays (one for the MPID and the other for the mnemonic) and the overarching risk entity encompasses and monitors the trade activity of the two.

Note

When adding tray arrays, if you select either **060 - Over the Counter** or **100 - Correspondent Clearing** as the submitting market, you must perform one of the following actions:

- Type the eight-digit counterparty ID in the Counterparty Firm (9b) field. The Submitting Firm (9a) field automatically populates with the participant's clearing member ID.
 - If the submitting firm is not the participant's clearing member ID, type an eight character numeric value in the Submitting Firm (9a) field. In this scenario, you cannot edit the Counterparty Firm (9b) field.
-

Example One

You can create a broad-reaching risk entity by using just one trade array that only specifies the one required data element: the executing broker. For example, a risk entity designed to represent clearing broker 001 would include one trade array for an MPID providing the following information:

Trade Array for an MPID

The diagram illustrates a trade array for an MPID. It consists of two input fields, each with a label above it. The first field is labeled "Clearing Broker = 001" and the second field is labeled "Executing Broker = "MPID"". The labels are highlighted with black and red backgrounds respectively. The input fields are empty.

The following figure shows how this trade array appears from the Add Risk Entity page in Limit Monitoring:

DTCC
Clearing Services

[help](#)
[support](#)
[contact us](#)
[DTCC.com](#)

Limit Monitoring
Logout

Home
Risk Entities & Alerts
Start Of Day
Contact Management

Home / Risk Entities & Alerts - View Risk Entities / Add/Update Risk Entity
April 11, 2018 - 3:10:46 PM

Add Risk Entity

Clearing Member *

Risk Entity Name *

Risk Entity Memo

Do Not Monitor

Net Notional Amount *

Trade Arrays

[+ Add Trade Array](#)

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
? MPID	060 - OVER THE COUNTER	00000122	00000121	001	-

Displaying 1 records

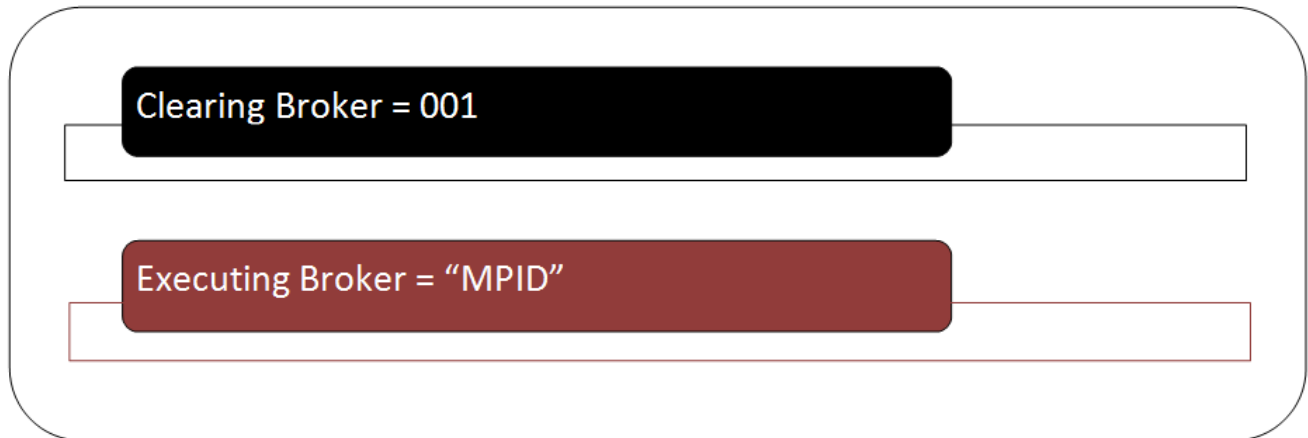
DTCC

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Example Two

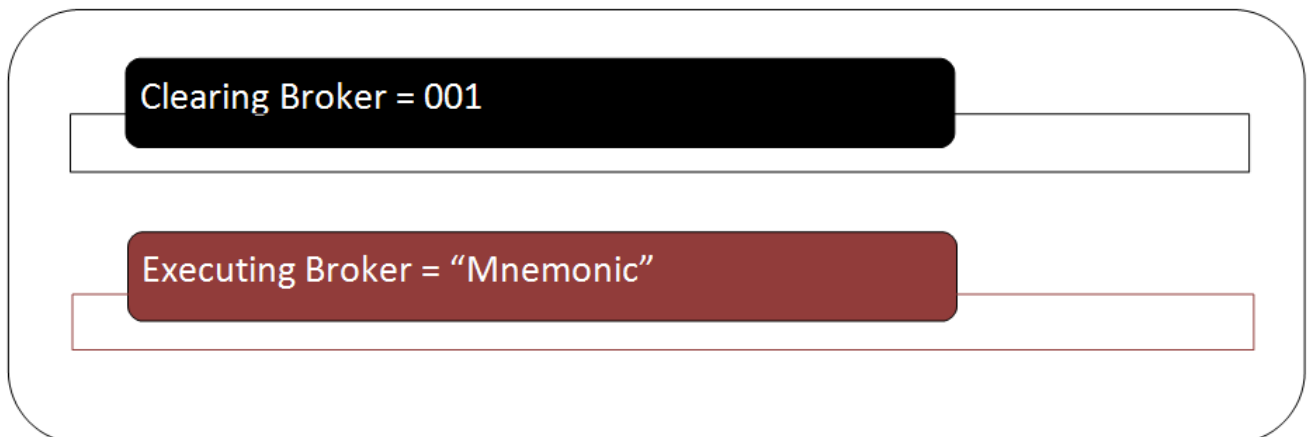
A risk entity designed to represent one MPID and one mnemonic belonging to the same correspondent clearing firm would include two trade arrays- one for the MPID and another for the mnemonic. This example includes the following information:

Trade Array for an MPID



A diagram showing a trade array for an MPID. It consists of two rows, each with a colored bar on the left and a white box on the right. The top row has a black bar with the text "Clearing Broker = 001" and a white box. The bottom row has a dark red bar with the text "Executing Broker = 'MPID'" and a white box.

Trade Array for a Mnemonic



A diagram showing a trade array for a Mnemonic. It consists of two rows, each with a colored bar on the left and a white box on the right. The top row has a black bar with the text "Clearing Broker = 001" and a white box. The bottom row has a dark red bar with the text "Executing Broker = 'Mnemonic'" and a white box.

The following figure shows how this trade array appears from the Add Risk Entity page in Limit Monitoring:

Add Risk Entity

Clearing Member *	Risk Entity Name *	Risk Entity Memo
<input type="text" value="00000121"/>	<input type="text" value="Example 2"/>	<input type="text"/>
Do Not Monitor	Net Notional Amount *	
<input type="checkbox"/>	<input type="text" value="2000"/>	

Trade Arrays

+ Add Trade Array

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
MPID	060 - OVER THE COUNTER	00000121	00000123		
Mnemonic	060 - OVER THE COUNTER	00000121	00000122		

Displaying 2 records

Example Three

For over-the-counter (OTC) or CORR clearing trades where the submitting firm is a QSR or SR, firms that get locked-in on these trades can create a risk entity that is composed of only trades executed by that QSR or SR. For example, there might be 1000 trades for clearing broker 001 with a market of OTC. Of those 1000 trades, 250 trades might be submitted by clearing number 122, the QSR.

This example includes the following information of a tray array for QSR trades:

Trade Array for QSR Trades

Clearing Member = 001

Submitting Market = 060 - OVER THE COUNTER

Submitting Firm (9a) = # CN

Counterparty Firm (9b) = # CN

The following figure shows how this trade array appears from the Add Risk Entity page in Limit Monitoring:

Home / Risk Entities & Alerts - View Risk Entities / Add/Update Risk Entity April 11, 2018 - 4:29:48 PM

Add Risk Entity

Clearing Member * Risk Entity Name * Risk Entity Memo

Do Not Monitor Net Notional Amount *

Trade Arrays

[+ Add Trade Array](#)

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
<input checked="" type="checkbox"/> ABCD	060 - OVER THE COUNTER	00000122	00000123		<input type="button" value="-"/>
<input checked="" type="checkbox"/> ABCD	060 - OVER THE COUNTER	00000122	00000121		<input type="button" value="-"/>

Displaying 2 records

Modifying Trade Arrays

When you are editing a risk entity, you can add new trade arrays, modify existing trade arrays, and delete trade arrays. You can also cancel pending updates or deletes. Modifications to trade arrays go into effect the next business day. To learn more about modifying trade arrays, expand each section.

Adding Trade Arrays

To add a new trade array:

1. Follow the instructions for [Adding Risk Entities](#) or [Modifying Risk Entities](#).
2. From the Add Risk Entity or Update Risk Entity Definition page, click **+ Add Trade Array** Add Trade Array, as highlighted in the following figure:

Trade Arrays

[+ Add Trade Array](#)

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
MPID	060 - OVER THE COUNTER	00000121	00000123		
Mnemonic	060 - OVER THE COUNTER	00000121	00000122		

Displaying 2 records

[Save](#) [Close](#)

3. In the mandatory Executing Broker field, type the executing broker information.
4. Select the submitting market from the list.

Note

When adding trade arrays, if you select either **060 - Over the Counter** or **100 - Correspondent Clearing** as the submitting market, you must perform one of the following actions:

- Type the eight-digit counterparty ID in the Counterparty Firm (9b) field. The Submitting Firm (9a) field automatically populates with the participant's clearing member ID.
- If the submitting firm is not the participant's clearing member ID, type an eight character numeric value in the Submitting Firm (9a) field. In this scenario, you cannot edit the Counterparty Firm (9b) field.

5. In the optional Account field, type the account information.
6. If necessary, add another trade array by clicking **+ Add Trade Array** Add Trade Array and completing the fields.

- Follow the instructions for [Adding Risk Entities](#) or [Modifying Risk Entities](#).
- Click **Save**.

Updating Trade Arrays

To update a trade array:

- Follow the instructions for [Modifying Risk Entities](#).
- From the Update Risk Entity Definition, modify an existing trade array or click **+ Add Trade Array** Add Trade Array.

The following figure shows the Update Risk Entity Definition page with the trade array section highlighted:



Home / Risk Entities & Alerts - View Risk Entities / Add/Update Risk Entity April 18, 2018 - 1:56:26 PM



Update Risk Entity Definition

Clearing Member * Risk Entity Id Risk Entity Name * Risk Entity Memo

Do Not Monitor Net Notional Amount *

Trade Arrays

[+ Add Trade Array](#)  

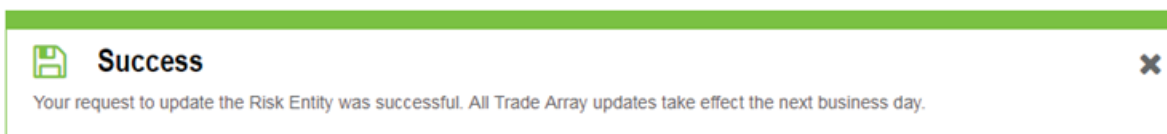
Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
 4585					

Displaying 1 records

Since Limit Monitoring processes your trade array updates overnight, the trade array goes into Pending Update status. When a trade array is in Pending Update status, Limit Monitoring displays the icon in the first column of the Trade Arrays section.


- Click **Save**.

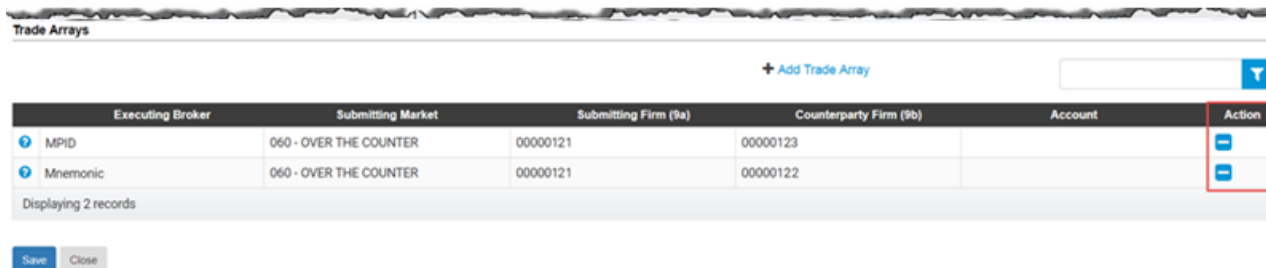
The following message shows that you have successfully updated the risk entity, including the trade array updates:



Deleting Trade Arrays



To delete an existing trade array:

1. Follow the instructions for [Modifying Risk Entities](#).
2. From the Update Risk Entity Definition page, click  Delete from the Action column, as highlighted in the following figure:



Trade Arrays

+ Add Trade Array

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
MPID	060 - OVER THE COUNTER	00000121	00000123		
Mnemonic	060 - OVER THE COUNTER	00000121	00000122		


Displaying 2 records

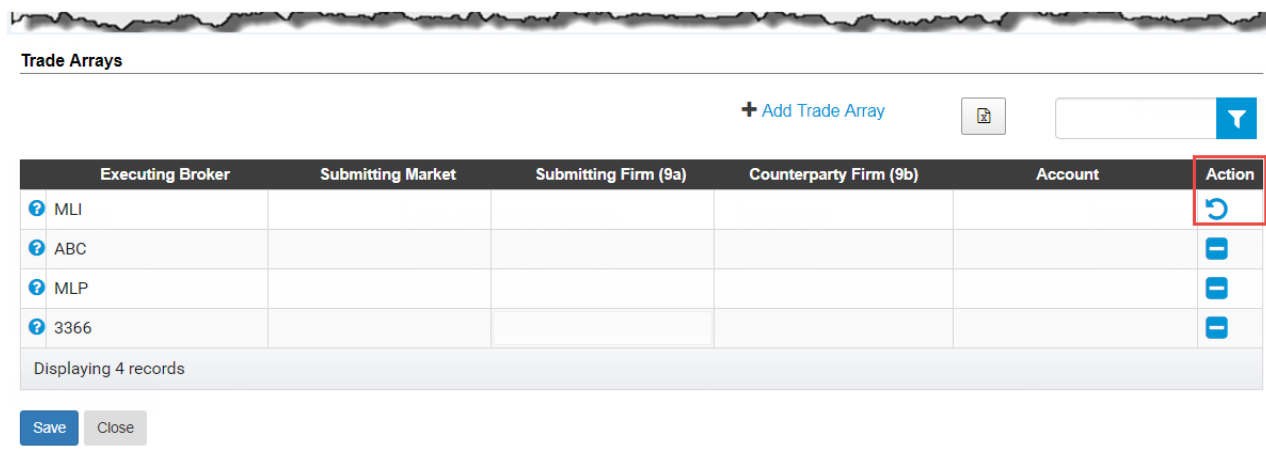
Save Close

3. Click **Save**.

Undoing Pending Updates





To undo a pending trade array update:

1. Follow the instructions for [Modifying Risk Entities](#).
2. From the Update Risk Entity Definition page, click  Active Pending Delete Trade Array from the Action column, as highlighted in the following figure:



Trade Arrays

+ Add Trade Array

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
MLI					
ABC					
MLP					
3366					

Displaying 4 records

Save Close

A confirmation message appears asking if you want to undo the pending trade array update.

3. Click **Yes** to undo the pending delete.
4. Click **Save** to update the risk entity.

Viewing Risk Entities

You can view the risk entities that you have created.

Note

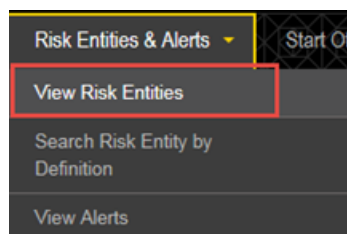
Limit Monitoring saves your new risk entities and then processes them overnight, making them active on the following business day. New risk entities that you have created today, and thus are not yet active, appears on the View Risk Entities page. As a best practice, you should keep a record of the date that a particular risk entity becomes active.

To view risk entities:

1. If more than one participant ID is associated with your firm, select a participant ID, as highlighted in the following figure:



2. From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:



Limit Monitoring displays all of the risk entities associated with the participant's clearing member ID.

Click an area to access a pop-up topic containing more information about the navigation features. To close the pop-up topic, click the original topic.

Home / Risk Entities & Alerts - View Risk Entities April 12, 2018 - 12:11:22 PM

View Risk Entities

Clearing Member*
00000121 Refresh Add Risk Entity

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	UNASSIGNED RISK ENTITY	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	70983	raytvergara	10,002	No	raytest2	
<input type="checkbox"/>	70932	testin	10,000	No	testing error	
<input type="checkbox"/>	71037	xxol_test15	100	No	xxol test - external	
<input type="checkbox"/>	71035	xxol_test20	8	No	xxol test	
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		
<input type="checkbox"/>	638	ATLAS ONE FINANCIAL GROUP, LLC	482,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6083	ATM Execution LLC	400,000,000	No		
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6516	Bluefin Trading LLC	900,000,000	No		

Displaying 1 to 10 of 170 records | Show 10 per page << < 1 2 3 4 5 ... 17 > >>

View Positions Delete

3. Use the navigation tools available:

- **To go back to a previous page**, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).

- **To export the details to Microsoft Excel**, click Export to Excel.

If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.

- **To filter the position details**, type a search criteria in the filter field, and then click Filter. You can filter by any of the character or numeric values that appear in the columns.
- **To select more items per page** then the default of ten items, as shown in the following figure:

- To navigate through the pages, select First, Previous, Next, or Last arrow, or by selecting a specific page number, as shown in the following figure:

Adding Risk Entities

Risk Entity is a business unit that you want to track. A risk entity consists of a single risk limit for one or more trade arrays. The trade arrays identify the trades that belong to that risk entity.

Note

Limit Monitoring saves your new risk entities and then processes them overnight, making them active on the following business day. As a best practice, keep a record of the date that a particular risk entity becomes active. The memo field is a good place to store this information. Keep in mind that although risk entities become available for use, changes to them become applicable almost immediately.

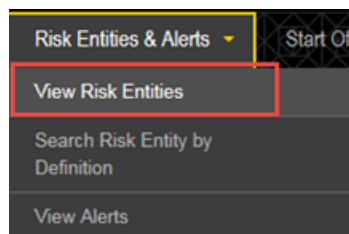
To add a risk entity:

- If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

- From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:



Limit Monitoring displays all of the risk entities associated with the participant's clearing member ID.

Home / Risk Entities & Alerts - View Risk Entities April 12, 2018 - 12:11:22 PM

View Risk Entities

Clearing Member*
 Refresh | Add Risk Entity

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	UNASSIGNED RISK ENTITY	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	70983	raytvergara	10,002	No	raytest2	
<input type="checkbox"/>	70932	testin	10,000	No	testing error	
<input type="checkbox"/>	71037	xxol_test15	100	No	xxol test - external	
<input type="checkbox"/>	71035	xxOl_test20	8	No	xxol test	
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		
<input type="checkbox"/>	638	ATLAS ONE FINANCIAL GROUP, LLC	482,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6083	ATM Execution LLC	400,000,000	No		
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6516	Bluefin Trading LLC	900,000,000	No		

Displaying 1 to 10 of 170 records | Show 10 per page
 ...

View Positions Delete

- Click Add Risk Entity Add Risk Entity.

DTCC Clearing Services **Limit Monitoring** help support contact us DTCC.com user 00000121 Logout

Home Risk Entities & Alerts Start Of Day Contact Management

Home / Risk Entities & Alerts - View Risk Entities / Add/Update Risk Entity April 11, 2018 - 5:33:34 PM

Add Risk Entity

Clearing Member * 00000121 Risk Entity Name * Risk Entity Memo

Do Not Monitor Net Notional Amount *

Trade Arrays + Add Trade Array

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
Displaying 1 records					

Save Close

- In the required Risk Entity Name field, type the risk entity name.
- In the Risk Entity Memo field, type a description of the risk entity, phone number, note about the limits, or any other information that pertains to the risk entity.
- If you do not want the risk entity to generate alerts, select the **Do Not Monitor** option, read the message, and confirm the action by clicking **OK**.

Note

For members that are required to subscribe to DTCC Limit Monitoring pursuant to the NSCC rules, ensure that you have at least one risk entity with an assigned trading limit that has the Do Not Monitor deselected. Risk entities that are designated with Do Not Monitor do not meet the NSCC trade limit requirements. For guidance regarding being compliant with this rule, contact your relationship manager.

- Enter the net notional limit amount in the Net Notional Amount field, if available. You cannot add decimal points or cents in the limit amount; however, the thousands comma is permitted.

Based on the limit amount that you enter, Limit Monitoring automatically applies warning levels as follows:

Icon	Level and Description
	Level 1 Alert: Indicates that you have crossed the 75% threshold.
	Level 2 Alert: Indicates that you have crossed the 90% threshold.
	Level 3 Alert: Indicates that you have crossed the 100% threshold.

Note

- If you have selected the Do Not Monitor option, the net notional limit amount automatically defaults to 0, and you cannot edit the field.
 - If you have the Do Not Monitor option deselected, you must enter a net notional limit amount in the required field.
-

8. Add each tray array associated with the risk entity. Trade arrays serve as selection criteria for the trades that you want to include in this risk entity. These trade arrays go into effect the next business day. The following figure shows the Tray Array section of the Add Risk Entity page.

Trade Arrays

[+ Add Trade Array](#)

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
Displaying 1 records					

To add a tray array:

- In the mandatory Executing Broker field, type the executing broker information.
- In the Submitting Market field, select the submitting market from the list.

Note

When adding tray arrays, if you select either **060 - Over the Counter** or **100 - Correspondent Clearing** as the submitting market, you must perform one of the following actions:

- Type the eight-digit counterparty ID in the Counterparty Firm (9b) field. The Submitting Firm (9a) field automatically populates with the participant's clearing member ID.
 - If the submitting firm is not the participant's clearing member ID, type an eight character numeric value in the Submitting Firm (9a) field. In this scenario, you cannot edit the Counterparty Firm (9b) field.
-
- In the optional Account field, type the account information.
 - If necessary, add another trade array by clicking [+ Add Trade Array](#) Add Trade Array and completing the fields.

To remove a trade array that you have not yet saved:

Click  Remove from the Action column.

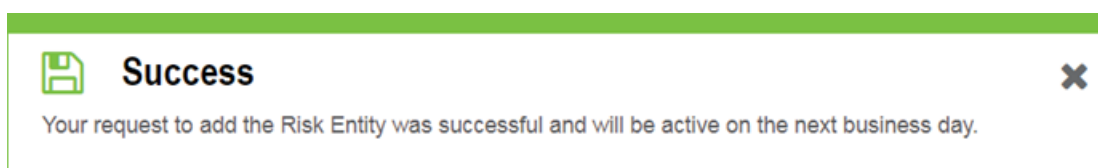
To filter trade arrays:

Type the filter criteria and click  Filter. You can filter by any of the columns in the Trade Arrays section.

For more information about trade arrays, see [About Trade Arrays](#).

9. Click **Save**.

The following message shows that you have successfully added the risk entity:

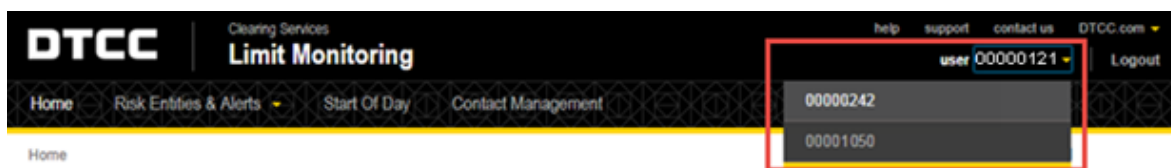


Viewing Risk Entity Definitions

If you have inquiry access, you can view, filter, and export the risk entity definitions. You do not have update capabilities.

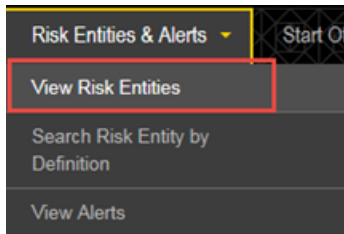
To view the definition of a risk entity:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:


















View Risk Entities

3. Notice the Action item shows  View in the View Risk Entities page.

Home / Risk Entities & Alerts - View Risk Entities April 12, 2018 - 12:11:22 PM

View Risk Entities

Clearing Member*
 [Refresh](#) | [Add Risk Entity](#)

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	UNASSIGNED RISK ENTITY	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER.	
<input type="checkbox"/>	70983	raytvergara 	10,002	No	raytest2	
<input type="checkbox"/>	70932	testin 	10,000	No	testing error	
<input type="checkbox"/>	71037	xxol_test15 	100	No	xxol test - external	
<input type="checkbox"/>	71035	xxol_test20 	8	No	xxol test	
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		
<input type="checkbox"/>	638	ATLAS ONE FINANCIAL GROUP, LLC	482,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6083	ATM Execution LLC 	400,000,000	No		
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6516	Bluefin Trading LLC	900,000,000	No		

Displaying 1 to 10 of 170 records | Show per page

[View Positions](#) [Delete](#)

4. Select  View Risk Entity Definition from the Action menu.

The Risk Entity Definition screen, shown in the following figure, appears:

Risk Entity Definition X

Clearing Member 00000122

Risk Entity Id 000006736 Risk Entity Name OTA LLC

Memo

Trade Arrays X

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Status
KLMZ					?
OTAS					

Displaying 1 to 3 of 3 records | Show per page

<<
<
1
>
>>

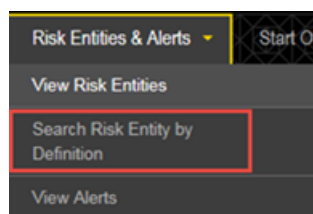
Close

- Click **Close** to return to the View Risk Entities page.

Search Risk Entity by Definition

To search for a risk entities by definition:

- From the main menu, select **Risk Entities & Alerts > Search Risk Entity by Definition**, as shown in the following figure:



The Search Risk Entity by Definition, as shown in the following figure, appears:

Search Risk Entity by Definition

Clearing Member*
Executing Broker
Submitting Market

Submitting Firm (9a)
Counterparty Firm (9b)
Account

Search Risk Entity by Definition

2. Enter a search criteria in one or more fields, and then click **Search**.

The Search Risk Entity by Definition expands to include the search results, as shown in the following figure:

Home / Risk Entities & Alerts - Search Risk Entity by Definition April 20, 2018 - 2:29:57 PM

Search Risk Entity by Definition

Clearing Member*
Executing Broker
Submitting Market

Submitting Firm (9a)
Counterparty Firm (9b)
Account

Risk Entity Id	Risk Entity Name	Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Trade Array Status	Action
71002	XKOG9	NGMRA	060	80610574	*	85965	Pending Active	i
71002	XKOG9	NGMRA	060	81289584	*	4769	Pending Active	i
71002	XKOG9	NGMRA	060	87320872	*	90113	Pending Active	i
71002	XKOG9	NGMRA	060	87428075	*	56751	Pending Active	i
71002	XKOG9	NGMRA	060	93388592	*	57853	Pending Active	i
71002	XKOG9	NGMRA	060	96021159	*	80054	Pending Active	i
71002	XKOG9	NGMRA	060	99179220	*	51061	Pending Active	i
71006	WMKLU	R3VDG	060	07537079	*	6628	Pending Active	i
71006	WMKLU	R3VDG	060	19386566	*	72973	Pending Active	i
71006	WMKLU	R3VDG	060	31290549	*	98897	Pending Active	i

Displaying 41 to 50 of 83 records | Show 10 per page

3. Click a link from the Risk Entity ID column to access the Positions by Risk Entity. You can continue to click the links to access the Positions by Trade Array, Positions by Security, Positions by Trade as explained in [Drilling Down From Risk Entities](#).
4. **To view the definition for a specific risk entity:**

- a. Click  View Risk Entity Definition.



The Risk Entity by Definition page, as shown in the following figure, appears:











Risk Entity Definition ✕





Clearing Member 00000121

Risk Entity Id 000071002 Risk Entity Name XKOG9

Memo



Trade Arrays  

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Status
NGMRA	060 - OVER THE COUNTER	81289584		4769	
NGMRA	060 - OVER THE COUNTER	11719221		64782	
NGMRA	060 - OVER THE COUNTER	87428075		56751	
NGMRA	060 - OVER THE COUNTER	93388592		57853	
NGMRA	060 - OVER THE COUNTER	58516769		49853	
NGMRA	060 - OVER THE COUNTER	99179220		51061	
NGMRA	060 - OVER THE COUNTER	87320872		90113	
NGMRA	060 - OVER THE COUNTER	96021159		80054	
NGMRA	060 - OVER THE COUNTER	30194360		68111	
NGMRA	060 - OVER THE COUNTER	80610574		85965	


Displaying 1 to 10 of 10 records | Show 10 per page   1  

- b. Hover over the  icon in the Status column to see when the trade array is effective.

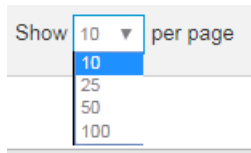
- c. After reviewing the information, click **Close**.

5. In the Search Risk Entity by Definition and Risk Entity Definition pages, you can export the details to Microsoft Excel by clicking  Export to Excel.
6. If more than one page of data is returned for your inquiry, use the following methods to retrieve the information:
- **To go back to a previous page**, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).
 - **To export the details to Microsoft Excel**, click  Export to Excel.

If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.

- **To filter the position details**, type a search criteria in the filter field, and then click  Filter. You can filter by any of the character or numeric values that appear in the columns.

- **To select more items per page** then the default of ten items, as shown in the following figure:



A screenshot of a user interface element labeled "Show per page". It features a dropdown menu with the number "10" selected and highlighted in blue. The menu is open, showing three other options: "25", "50", and "100".

- **To navigate through the pages**, select First, Previous, Next, or Last arrow, or by selecting a specific page number, as shown in the following figure:



A screenshot of a pagination control. It consists of a horizontal row of buttons. From left to right, the buttons are: a double left arrow (First), a single left arrow (Previous), the number "1", the number "2", the number "3", the number "4" (which is highlighted in blue), the number "5", the number "6", the number "7", a single right arrow (Next), and a double right arrow (Last).

Managing Risk Entities

- [Modifying Risk Entities](#)
- [Updating Risk Entity Limits](#)
- [Modifying Risk Entity Definitions](#)
- [Deleting Risk Entities](#)
- [Undoing Pending Delete Risk Entities](#)

Modifying Risk Entities

If you have update privileges, you can modify risk entities. If you have inquiry only access, see [Viewing Risk Entity Definitions](#). You can modify the risk entities that you have created, whether the risk entity is already active or is pending overnight activation.

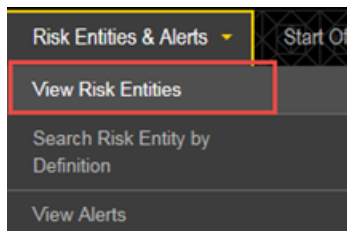
To modify a risk entity:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

- From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:



Limit Monitoring displays all of the risk entities associated with the participant's clearing member ID.

Home / Risk Entities & Alerts - View Risk Entities April 12, 2018 - 12:11:22 PM

View Risk Entities

Clearing Member*
 Refresh Add Risk Entity

Y

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	UNASSIGNED RISK ENTITY	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER.	
<input type="checkbox"/>	70983	raytvergara	10,002	No	raytest2	
<input type="checkbox"/>	70932	testin	10,000	No	testing error	
<input type="checkbox"/>	71037	xxol_test15	100	No	xxol test - external	
<input type="checkbox"/>	71035	xxol_test20	8	No	xxol test	
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		
<input type="checkbox"/>	638	ATLAS ONE FINANCIAL GROUP, LLC	482,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6083	ATM Execution LLC	400,000,000	No		
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6516	Bluefn Trading LLC	900,000,000	No		


Displaying 1 to 10 of 170 records | Show 10 per page

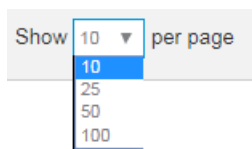
<< < 1 2 3 4 5 ... 17 > >>





View Positions Details

- Use the navigation tools available.
 - To go back to a previous page, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).
 - To export the details to Microsoft Excel, click Export to Excel.

If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.

- **To filter the position details**, type a search criteria in the filter field, and then click  Filter. You can filter by any of the character or numeric values that appear in the columns.
- **To select more items per page** than the default of ten items, as shown in the following figure:



- **To navigate through the pages**, select  First,  Previous,  Next, or  Last arrow, or by selecting a specific page number, as shown in the following figure:



Updating Risk Entity Limits

To update the limit for a risk entities:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:

Home / Risk Entities & Alerts - View Risk Entities April 12, 2018 - 12:11:22 PM

View Risk Entities

Clearing Member*
00000121 Refresh Add Risk Entity

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	UNASSIGNED RISK ENTITY	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	70983	raytvergara	10,002	No	raytest2	
<input type="checkbox"/>	70932	testin	10,000	No	testing error	
<input type="checkbox"/>	71037	xxol_test15	100	No	xxol test - external	
<input type="checkbox"/>	71035	xxol_test20	8	No	xxol test	
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		
<input type="checkbox"/>	638	ATLAS ONE FINANCIAL GROUP, LLC	482,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6083	ATM Execution LLC	400,000,000	No		
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6516	Bluefin Trading LLC	900,000,000	No		

Displaying 1 to 10 of 170 records | Show 10 per page << < 1 2 3 4 5 ... 17 > >>

View Positions Delete

3. Select Update Limits from the Action menu.

The Risk Entity Limits page appears, as shown in the following figure:

Update Risk Entities Limits

Clearing Member

00000121

Risk Entity Id

00000122

Risk Entity Name

TF GLOBAL LLC

Risk Entity Memo

RISK ENTITY FOR CLEARING MEMBER 00000121

Do Not Monitor

Net Notional Amt

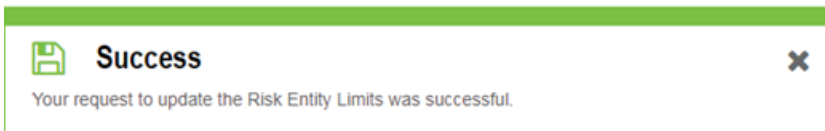
20,000,000

Update Limit

Cancel

4. In the Net Notional Amt field, modify the limit, as needed.
 - If you have selected the Do Not Monitor option, the net notional amount automatically defaults to 0, and you cannot edit the field.
 - If you have the Do Not Monitor option deselected, you must enter a net notional amount in the required field.
5. Click **Update Limit**.

The following message shows that you have successfully updated the limit:



Modifying Risk Entity Definitions

Note

If a risk entity is pending deletion, you cannot modify it. You must first undo the pending deletion. See [Undoing Pending Delete Risk Entities](#).

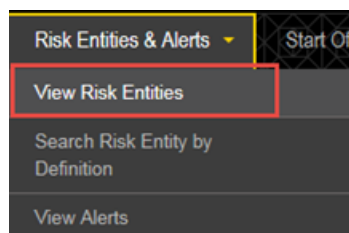
To modify the definition of a risk entity:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:

































The following View Risk Entities page appears:

Home / Risk Entities & Alerts - View Risk Entities April 12, 2018 - 12:11:22 PM

View Risk Entities

Clearing Member*
 Refresh | Add Risk Entity

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	UNASSIGNED RISK ENTITY	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER.	  
<input type="checkbox"/>	70983	raytvergara	10,002	No	raytest2	  
<input type="checkbox"/>	70932	testin	10,000	No	testing error	  
<input type="checkbox"/>	71037	xxol_test15	100	No	xxol test - external	  
<input type="checkbox"/>	71035	xxol_test20	8	No	xxol test	  
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		  
<input type="checkbox"/>	638	ATLAS ONE FINANCIAL GROUP, LLC	482,000	No	RISK ENTITY FOR CLEARING MEMBER	  
<input type="checkbox"/>	6083	ATM Execution LLC	400,000,000	No		  
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	  
<input type="checkbox"/>	6516	Bluefin Trading LLC	900,000,000	No		  

Displaying 1 to 10 of 170 records | Show 10 per page
 ...

View Positions Delete

3. Select  Update Risk Entity Definition from the Action menu.

The Update Risk Entity screen appears, as shown in the following figure:

Update Risk Entity Definition

Clearing Member *	Risk Entity Id	Risk Entity Name *	Risk Entity Memo
00000121	000070932	DIRECT EDGE ECN LLC	testing error
Do Not Monitor	Net Notional Amount *		
<input type="checkbox"/>	10000		

Trade Arrays

+ Add Trade Array



Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Action
4585					

Displaying 1 records

Save Close

- Modify the risk entity name or risk entity memo, as needed.
- Add or update a trade. See [Modifying Trade Arrays](#).
- Click **Save**.

The following message shows that you have successfully updated the risk entity definition:

Success

Your request to update the Risk Entity was successful. All Trade Array updates take effect the next business day.

Deleting Risk Entities

You can delete the risk entities that you have created.

Note

Limit Monitoring processes your deletes overnight and makes them effective on the following business day.

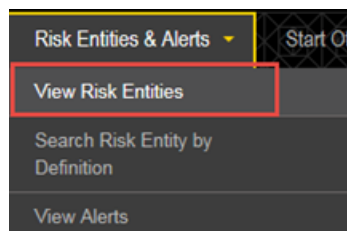
To delete risk entities through the View Risk Entities page:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:



View Risk Entities

Limit Monitoring displays all of the risk entities associated with the participant's clearing member ID. The following View Risk Entities page appears:

View Risk Entities

Clearing Member*

00000121

Refresh

Add Risk Entity

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	UNASSIGNED RISK ENTITY	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	70983	rayvergara	10,002	No	raytest2	
<input type="checkbox"/>	70932	testin	10,000	No	testing error	
<input type="checkbox"/>	71037	xxol_test15	100	No	xxol test - external	
<input type="checkbox"/>	71035	xxol_test20	8	No	xxol test	
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		
<input type="checkbox"/>	638	ATLAS ONE FINANCIAL GROUP, LLC	482,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6083	ATM Execution LLC	400,000,000	No		
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	
<input type="checkbox"/>	6516	Bluefin Trading LLC	900,000,000	No		

Displaying 1 to 10 of 170 records | Show 10 per page

<< < 1 2 3 4 5 ... 17 > >>

View Positions

Delete

3. Navigate to the risk entity that you would like to delete. If more than one page of data is returned for your inquiry, use the following methods to retrieve the information:

- **To go back to a previous page**, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).

- **To export the details to Microsoft Excel**, click Export to Excel.

If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.

- **To filter the position details**, type a search criteria in the filter field, and then click Filter. You can filter by any of the character or numeric values that appear in the columns.

- **To select more items per page** than the default of ten items, as shown in the following figure:

Show per page

- 10
- 25
- 50
- 100

- To navigate through the pages, select First, Previous, Next, or Last arrow, or by selecting a specific page number, as shown in the following figure:

4. Complete one of the following actions:

- To delete a specific risk entity, click Delete from the Action column.
- To delete several risk entities, select each entity from the Option column, and then click Delete.

The Delete Risk Entities, as shown in the following figure, appears.

Delete Risk Entities



Are you sure want to delete selected Risk Entities? if yes click OK to delete.

Risk Entity Id ^	Name
71040	Example
71060	Example 4

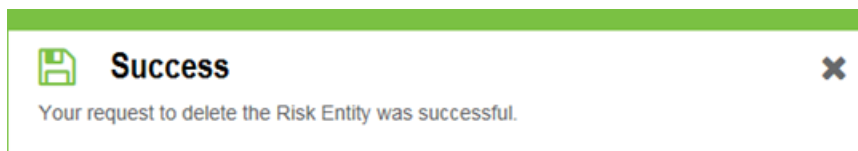
Displaying 1 to 2 of 2 records | Show per page

Delete Risk Entities

Limit Monitoring prompts you to confirm your intentions.

5. Click **OK**.

The following message shows that you have successfully updated the risk entity definition:




Success Message

Undoing Pending Delete Risk Entities

Risk entries are deleted at the end of the business day. If you have a pending risk entity for deletion, you can undo it and activate the risk entity.

To undo a pending delete:

1. Locate the risk entity.
2. Click  Activate Pending Delete Risk Entity.
A confirmation message appears asking if you are sure you want to activate the risk entity.
3. Click **Yes** to activate the risk entity and cancel the pending deletion. Otherwise, click no to continue with the deletion.

The icon changes to  Delete for the risk entity.

ABOUT LIMITS AND ALERT TYPES

Disclaimer

Upon implementation of DTCC Limit Monitoring, which is subject to regulatory approval of a proposed rule change, members are ultimately responsible for ensuring that the trading limits set on trading activity are appropriate. Members are required to identify primary and secondary contacts within their firm to receive these alerts and the reports generated by DTCC Limit Monitoring.

Additionally, since NSCC is not the originator of information made available through DTCC Limit Monitoring, the proposed rule would provide that NSCC is not responsible for the completeness or accuracy of information or data which it receives from members or third parties and which is utilized in DTCC Limit Monitoring or received and compared or recorded by NSCC, nor for any errors, omissions or delays which may occur in the transmission of such data or information. In addition, not all transactions are submitted to NSCC on a real-time basis, thus NSCC can only provide members using DTCC Limit Monitoring with Limit Monitoring Trade Date Data as it is compared or recorded. Accordingly, members should be aware that such Limit Monitoring Trade Date Data may not be complete.

Limit Monitoring provides several ways for you to inquire and to monitor your positions. If trading nears or exceeds the tolerance levels you established, Limit Monitoring notifies you of these events.

Limit Monitoring provides the following alert types:

- Limit threshold breach or resolution alerts
- Informational alerts

Limit Monitoring allows you to view and monitor your positions. If trading nears or exceeds the tolerance levels that you established, you are automatically notified of these events. You also receive a notification whenever a breach is resolved. If your firm modifies existing risk entities, adds new risk entities, or deletes existing ones, Limit Monitoring sends you an alert message.

Risk Limit Definitions

In Limit Monitoring, firms set and maintain only the net notional limit for each risk entity. These participant-defined risk limits are not to be confused with DTCC risk limits.

The limits are set and updated globally. This means that all users view the same updates and monitor the same limits for any given risk entity.

Set Only Relevant Limits

Your risk entities should have reasonable limits. They should set at a level that does not produce many false positives, but at the same time should not be unreasonably high, so that they provide no meaningful risk monitoring capabilities.

Name	Definition
Adjusted Contract Amount (DISPLAYED VALUE ONLY)	<p>The adjusted debit contract amount is defined as the sum of all debits net of credits within the same CUSIP, calculated using these steps:</p> <ul style="list-style-type: none"> • Using the entire set of credits and debits within the risk entity, identify instances where there is a debit for the same CUSIP. • Net the debit versus credit. Keep any remaining debit. • Sum up all the debits including the remainders calculated in Step 2. Display the amount. <p>The adjusted credit contract amount is defined as the sum of all credits net of debits within the same CUSIP, calculated using these steps:</p> <ul style="list-style-type: none"> • Using the entire set of credits and debits within the risk entity, identify instances where there is a credit for the same CUSIP. • Net the credit versus debit. Keep any remaining credit. • Sum up all the credits including the remainders calculated in Step 2. Display the amount
Net Notional Amount (LIMIT CRITERIA)	Sum of the absolute value of the adjusted credit contract amounts plus the absolute value of the adjusted debit contract amounts in dollars for each individual CUSIP. The net notional amount limit is defined as the maximum permitted net-notional dollar amount that the risk entity is to carry at any one time.
Warning Threshold (%)	The warning thresholds are triggered, as your position approaches the net-notional limit you have set. The threshold levels are already pre-set for you at 75%, 90% and 100%. For example, if you set the net-notional limit at \$10,000,000, the level-1 alert occurs when the net-notional amount reaches \$7,500,000. Level-2 alert occurs, after the net-notional value reaches \$9,000,000.

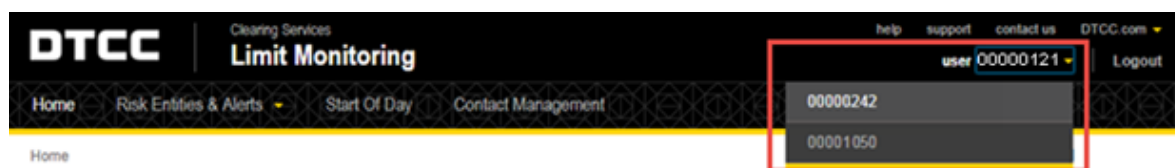
Viewing Alerts

You can use the View Alerts page to display any risk entities for which Limit Monitoring has activated alerts. By default, Limit Monitoring displays all alerts, active and resolved, for all categories and for alert levels 1, 2, and 3.

You can display the limit details for a specific risk entity and you can add a memo to an alert.

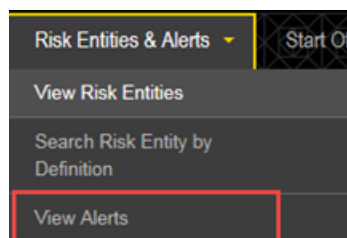
To view alerts:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the main menu, select **Risk Entities & Alerts > View Alerts**, as shown in the following figure:






View Alerts

The View Alerts page, shown in the following figure appears:

Home / Risk Entities & Alerts - View Alerts April 20, 2018 - 12:20:10 PM

View Alerts




Clearing Member*

Start Time	End Time	Risk Entity ID	Risk Entity Name	Level	Status	Details
03:14:56 PM		668	DIRECT EDGE ECN LLC		Active	Net Notional Amt has exceeded the limit of \$300,000
03:14:56 PM	03:14:56 PM	668	DIRECT EDGE ECN LLC		Resolved	Net Notional Amt has exceeded 75% of the limit of \$300,000
03:37:10 PM		6736	OTA LLC		Active	Net Notional Amt has exceeded the limit of \$20,000,000,000


Displaying 1 to 3 of 3 records | Show 10 per page << < 1 > >>

View Alerts

- The View Alerts page appears, displaying all of your risk entities for which alerts have been issued. The following table describes the alert icons that are used:

Icon	Level and Description
	Level 1 Alert: Indicates that you have crossed the 75% threshold.
	Level 2 Alert: Indicates that you have crossed the 90% threshold.
	Level 3 Alert: Indicates that you have crossed the 100% threshold.

For more information, see [Adding Risk Entities](#).

- To filter the alerts that are displayed, type the filter criteria and click  Filter. You can filter by any of the columns, except the Level column. The following figure highlights the filter option:

Home / Risk Entities & Alerts - View Alerts April 16, 2018 - 12:33:24 PM

View Alerts

Clearing Member*

Start Time	End Time	Risk Entity ID	Risk Entity Name	Level	Status	Details
03:14:56 PM		668	DIRECT EDGE ECN LLC	!	Active	Net Notional Amt has exceeded the limit of \$300,000
03:14:56 PM	03:14:56 PM	668	DIRECT EDGE ECN LLC	!	Resolved	Net Notional Amt has exceeded 75% of the limit of \$300,000
03:37:10 PM		6736	OTA LLC	!	Active	Net Notional Amt has exceeded the limit of \$20,000,000,000

Displaying 1 to 3 of 3 records | Show 10 per page

- To display the Positions by Risk Entity page for a specific risk entity, click the link in the Risk Entity column, as shown in the following figure:

Home / Risk Entities & Alerts - View Alerts April 16, 2018 - 12:33:24 PM

View Alerts

Clearing Member*



Start Time	End Time	Risk Entity ID	Risk Entity Name	Level	Status	Details
03:14:56 PM		668	DIRECT EDGE LLC	!	Active	Net Notional Amt has exceeded the limit of \$300,000
03:14:56 PM	03:14:56 PM	668	DIRECT EDGE LLC	!	Resolved	Net Notional Amt has exceeded 75% of the limit of \$300,000
03:37:10 PM		6736	OTA LLC	!	Active	Net Notional Amt has exceeded the limit of \$20,000,000,000

Displaying 1 to 3 of 3 records | Show 10 per page


The Positions by Risk Entity page appears, as shown in the following figure:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity April 20, 2018 - 11:02:03 AM

Positions by Risk Entity

Clearing Member 00000122  

Risk Entity ID ^	Risk Entity Name	Net Notional Amt Limit	Net Notional Amt	Adj Credit Contract Amt	Adj Debit Contract Amt
6732	Americas LLC	\$1,000,000,000	\$0.00	\$0.00	\$0.00

Displaying 1 to 1 of 1 records | Show per page 


Expand to learn about the navigation tools available from each page.

Each page has navigation tools to help you. Expand this section to learn more.


To go back to a previous page, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).

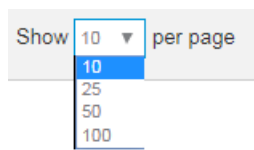
In each page, you can **export the details to Microsoft Excel** by clicking  Export to Excel.





If more than one page of data is returned for your inquiry, use the following methods to **navigate and retrieve the information**:

- **To go back to a previous page**, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).
- **To export the details to Microsoft Excel**, click  Export to Excel.

If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.

- **To filter the position details**, type a search criteria in the filter field, and then click  Filter. You can filter by any of the character or numeric values that appear in the columns.
- **To select more items per page** than the default of ten items, as shown in the following figure:



- **To navigate through the pages**, select  First,  Previous,  Next, or  Last arrow, or by selecting a specific page number, as shown in the following figure:

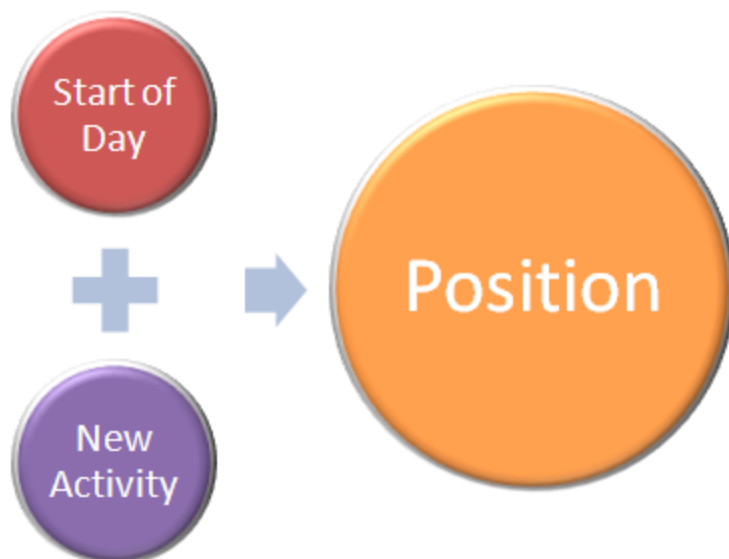


From the Positions by Risk Entity page, you can access the following levels, as explained in [Drilling Down From Risk Entities](#):

- Position by Risk Entity
- Position by Trade Array
- Position by Security
- Position by Trade

ABOUT THE START OF DAY POSITION

Using Limit Monitoring, DTCC gives you the option to incorporate prior days' unsettled positions by submitting your firm's start of day positions. As a result, positions are defined as your start of day position and your new activity.



You can choose to use Limit Monitoring simply for trade-date activity monitoring. However, if you want to incorporate prior days' trades, you can submit a start of day file to DTCC or you can submit your start of day file using the Add Position page in Limit Monitoring.

New activity is the trade information DTCC sends from UTC to Limit Monitoring.

Limit Monitoring starts every day from '0' dollars and does not use any DTCC-internal start of day information. The only information other than the starting position of '0' is that which is provided by the participant.

DTCC defines start of day as the sum of all open positions for each trade array. The total contract value for a given trade array can be derived by summing the values of all CUSIPs within a given trade array. This total includes positions that have not yet been settled.

Since DTCC allows participants to submit start of day details with minimal validation, participants are free to use their own definition for start of day. For example, you can elect to include your internalized trades for a complete picture.

Viewing Positions

View the Position Summary page to display positions for the current business day for a specific clearing member. The page displays positions based on your start of day input for the current day. It does not include today's trades. For more information, see [About the Start of Day Position](#).

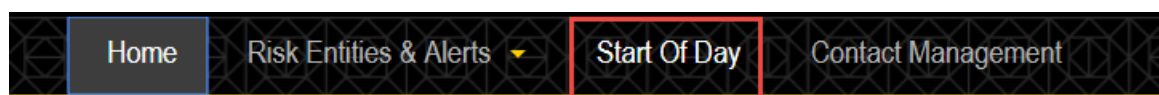
To view positions:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the main menu, select **Start of Day**, as shown in the following figure:



The following Position Summary page appears:

Executing Broker	Submitting Market	Submitting Firm (Id)	Counterparty Firm (Id)	Account	Security	Buy Qty	Debit Contract Amt	Sell Qty	Credit Contract Amt	Action
00550555	100	00000121		00059775	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121		00028070	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121	00000005	00062107	US2546580661	0	\$0.00	0	\$0.00	
00550555	100	00000121	00000122	00080200	US0123456784	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	
00550555	100	00000121		00098108	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000122		00000320	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121	00000005	00012347	US2546580661	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	
00550555	100	00000121	00000122	00080330	US0123456784	0	\$0.00	0	\$0.00	
00550555	100	00000121	00000005	00003379	US2546580661	0	\$0.00	0	\$0.00	
00550555	100	00000121		00020200	US0123456784	0	\$0.00	(100)	\$100.00	

Displaying 1 to 10 of 28 records | Show 10 per page

- To export the position details to Microsoft Excel, click Export to Excel.
- If more than one page of data is returned for your inquiry, use the following methods to retrieve the information:
 - To filter the position details**, type a search criteria in the filter field, and then click Filter. You can filter by any of the character or numeric values that appear in the columns.
 - To select more items per page than the default of ten items**, click another option to show more items per page, as shown in the following figure:

Show per page

- 10
- 25
- 50
- 100

- To navigate through the pages**, select First, Previous, Next, or Last arrow, or by select a specific page number, as shown in the following figure:


Viewing Position Details

Navigation Tools: Click here to expand and learn about the navigation tools available from each page.

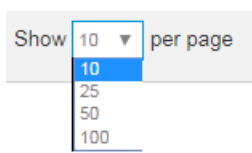
- **To go back to a previous page**, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).





- **To export the details to Microsoft Excel**, click  Export to Excel.

If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.

- **To filter the position details**, type a search criteria in the filter field, and then click  Filter. You can filter by any of the character or numeric values that appear in the columns.

- **To select more items per page** than the default of ten items, as shown in the following figure:

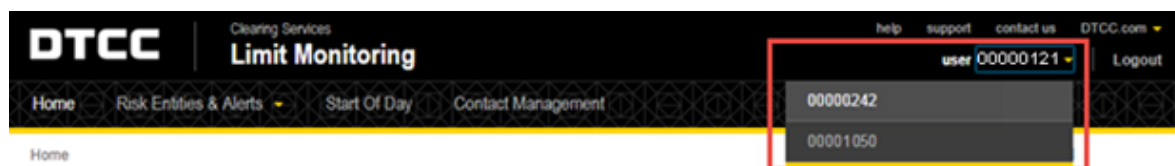


- **To navigate through the pages**, select  First,  Previous,  Next, or  Last arrow, or by selecting a specific page number, as shown in the following figure:



To view position details:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the main menu, select **Start of Day**, as shown in the following figure:



The following Position Summary page appears:

DTCC Clearing Services Limit Monitoring

Home Risk Entities & Alerts Start Of Day Contact Management

April 12, 2018 - 1:56:16 PM

Position Summary

Clearing Member*
00000121 [Refresh](#) [Add Position](#)

Executing Broker	Submitting Market	Submitting Firm (Ra)	Counterparty Firm (Rb)	Account	Security	Buy Qty	Debit Contract Amt	Sell Qty	Credit Contract Amt	Action
00550555	100	00000121		00059775	US0123456784	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000121		00028070	US0123456784	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000121	00000005	00062107	US2546580661	0	\$0.00	0	\$0.00	Filter
00550555	100	00000121	00000122	00080200	US0123456784	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	Filter
00550555	100	00000121		00098108	US0123456784	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000122		00000320	US0123456784	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000121	00000005	00012347	US2546580661	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	Filter
00550555	100	00000121	00000122	00080330	US0123456784	0	\$0.00	0	\$0.00	Filter
00550555	100	00000121	00000005	00003379	US2546580661	0	\$0.00	0	\$0.00	Filter
00550555	100	00000121		00020200	US0123456784	0	\$0.00	(100)	\$100.00	Filter

Displaying 1 to 10 of 28 records | Show 10 per page

- Locate the position that you want to view more details. To filter the risk entity, type a search criteria in the filter field, and then click [Filter](#).
- From the Executing Broker column, click a link associated with the position, as highlighted in the following figure.

DTCC Clearing Services Limit Monitoring

Home Risk Entities & Alerts Start Of Day Contact Management

April 12, 2018 - 1:56:16 PM

Position Summary

Clearing Member*
00000121 [Refresh](#) [Add Position](#)

Executing Broker	Submitting Market	Submitting Firm (Ra)	Counterparty Firm (Rb)	Account	Security	Buy Qty	Debit Contract Amt	Sell Qty	Credit Contract Amt	Action
00550555	100	00000005		00059775	US0123456724	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000005		00028672	US0123456784	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000121	00000005	12762107	US2546580661	0	\$0.00	0	\$0.00	Filter
00550555	100	00000121	00000005	07388240	US2546580221	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	Filter
00550555	100	00000005		00098178	US0123456724	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000005		00041324	US0123456784	0	\$0.00	(100)	\$100.00	Filter
00550555	100	00000121	00000005	56612347	US2546580621	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	Filter
00550555	100	00000121	00000005	71984330	US2546580621	0	\$0.00	0	\$0.00	Filter
00550555	100	00000121	00000005	38203379	US2546580621	0	\$0.00	0	\$0.00	Filter
00550555	100	00000005		00022206	US0123456784	0	\$0.00	(100)	\$100.00	Filter

Displaying 1 to 10 of 28 records | Show 10 per page

5. From the Position Detail page, shown in the following figure, click **Update**.

Home / Start Of Day - Position Summary / Position Detail April 19, 2018 - 3:11:20 PM

Position Detail

Clearing Member 00000121 Security ID US1234567899

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Buy/Sell	Qty	Amt	Received Date/Time
EXECA	010				Sell	(65,000)	\$62,000,000.00	04/13/2018 15:39:32 PM

Displaying 1 to 1 of 1 records | Show 10 per page

[Update](#)

The Update Position page, shown in the following figure, appears.

Update Position

Trade Array and Security

Clearing Member	00000121	Executing Broker	ABCDEX	Submitting Market	010
Submitting Firm (9a)		Counterparty Firm (9b)		Security	US5801351017
Account	Example				

Existing Position

Buy Qty	5,000	Debit Contract Amt	-800,000.00	Sell Qty	0	Credit Contract Amt	\$0.00
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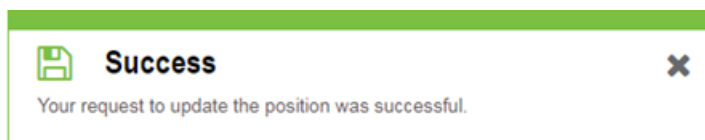
New Position i

Buy Qty <input type="text" value="Buy Qty"/>	Debit Contract Amt <input type="text" value="Debit Contract Amt"/>	Buy <input type="radio"/> Increase <input type="radio"/> Decrease	Sell Qty <input type="text" value="Sell Qty"/>	Credit Contract Amt <input type="text" value="Credit Contract Amt"/>	Sell <input type="radio"/> Increase <input type="radio"/> Decrease
<input type="button" value="Save"/>		<input type="button" value="Cancel"/>			

6. In the New Position section, type the updated information.

7. Click **Save**.

The following message shows that you have successfully updated the position:



Adding Start of Day Positions

When submitting start of day positions, use trade arrays to identify the trades that make up that position. In the start of day trade array, you must specify the clearing member, executing broker, and submitting market. When the submitting market is a qualified special representative (QSR), you can also provide a submitting firm.

To add a start of day position:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. From the Position Summary page, select [Add Position](#). The Add Position page appears, as shown in the following figure:

Home / Start Of Day - Position Summary / Add Position April 12, 2018 - 12:21:53 PM

Add Position

Trade Array	Details
<p>Clearing Member* <input type="text" value="00000121"/></p> <p>Executing Broker* <input type="text" value="Executing Broker"/></p> <p>Submitting Market* <input type="text" value="Select Market"/></p> <p>Submitting Firm (9a) <input type="text" value="Submitting Firm (9a)"/></p> <p>Counterparty Firm (9b) <input type="text" value="Counterparty Firm (9b)"/></p> <p>Account <input type="text" value="Account"/></p> <p><input type="button" value="Save"/> <input type="button" value="Cancel"/></p>	<p>Buy/Sell* <input type="radio"/> Buy <input type="radio"/> Sell</p> <p>Security* <input type="text" value="Security"/></p> <p>Share Qty <input type="text" value="Share Qty"/></p> <p>Contract Amt <input type="text" value="Contract Amt"/></p>

3. In the Trade Array section, provide the trade array data elements that identify the trades for this position.
To add a tray array:
 - a. In the mandatory Executing Broker field, type the executing broker information.
 - b. In Submitting Market, select the submitting market from the list.

Note

When adding trade arrays, if you select either **060 - Over the Counter** or **100 - Correspondent Clearing** as the submitting market, you must perform one of the following actions:

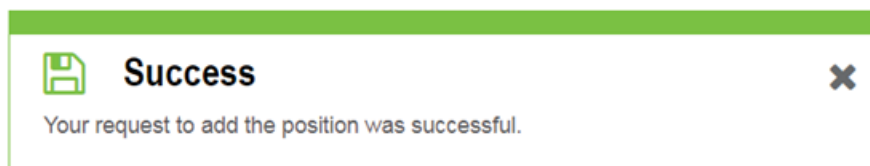
- Type the eight-digit counterparty ID in the Counterparty Firm (9b) field. The Submitting Firm (9a) field automatically populates with the participant's clearing member ID.
 - If the submitting firm is not the participant's clearing member ID, type an eight character numeric value in the Submitting Firm (9a) field. In this scenario, you cannot edit the Counterparty Firm (9b) field.
-

c. In the optional Account field, type the account information.

4. In the Details section, provide the details that make up your start of day position.
 - Select Buy or Sell.
 - Type the security.
 - Provide the share quantity, which accepts a maximum of 10 digits.
 - Enter the contract amount, which accepts a maximum of 11 digits.

5. Click **Save**.

The following message shows that you have successfully added the position:



For more information about trade arrays, see [About Trade Arrays](#).

Managing Positions

You can add, update, or delete positions. You can also export the positions to a Microsoft Excel file. To learn more about managing positions, see:

- [Updating Positions](#)
- [Exporting to Excel](#)
- [Deleting Positions](#)

For information about adding positions, see [Adding Start of Day Positions](#).

Updating Positions

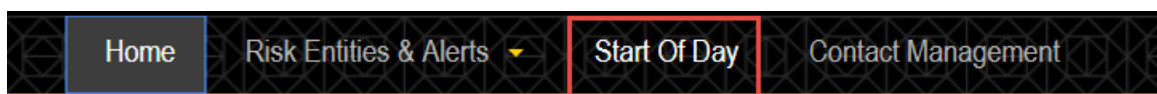
To update a position:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID


2. From the main menu, select **Start of Day**, as shown in the following figure:



The following Position Summary page appears:

Executing Broker	Submitting Market	Submitting Firm (8a)	Counterparty Firm (8b)	Account	Security	Buy Qty	Debit Contract Amt	Sell Qty	Credit Contract Amt	Action
00550555	100	00000121		00059775	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121		00028070	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121	00000005	00062107	US2546590961	0	\$0.00	0	\$0.00	
00550555	100	00000121	00000122	00080200	US0123456784	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	
00550555	100	00000121		00098108	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000122		00000320	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121	00000005	00012347	US2546590961	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	
00550555	100	00000121	00000122	00080330	US0123456784	0	\$0.00	0	\$0.00	
00550555	100	00000121	00000005	00003379	US2546590961	0	\$0.00	0	\$0.00	
00550555	100	00000121		00020200	US0123456784	0	\$0.00	(100)	\$100.00	

Displaying 1 to 10 of 28 records | Show 10 per page

3. Filter the position details by typing a search criteria in the filter field and clicking  Filter. You can filter by any of the character or numeric values that appear in the columns.

4. Click  Edit.

The Update Position page, shown in the following figure, appears.

Home / Start Of Day - Position Summary / Update Position April 19, 2018 - 2:55:38 PM

Update Position

Trade Array and Security

Clearing Member	00000121	Executing Broker	ABCDEX	Submitting Market	010
Submitting Firm (9a)		Counterparty Firm (9b)		Security	US5801351017
Account	Example				

Existing Position

Buy Qty	5,000	Debit Contract Amt	-\$800,000.00	Sell Qty	0	Credit Contract Amt	\$0.00
---------	-------	--------------------	---------------	----------	---	---------------------	--------

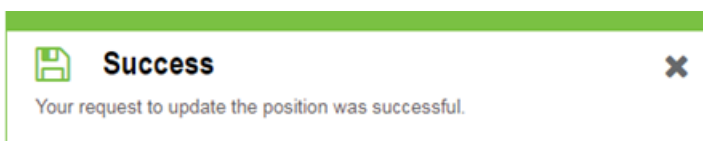
New Position

Buy Qty	Debit Contract Amt	Buy	Sell Qty	Credit Contract Amt	Sell
<input type="text" value="Buy Qty"/>	<input type="text" value="Debit Contract Amt"/>	<input type="radio"/> Increase <input type="radio"/> Decrease	<input type="text" value="Sell Qty"/>	<input type="text" value="Credit Contract Amt"/>	<input type="radio"/> Increase <input type="radio"/> Decrease

5. In the New Position section, type the updated information.


6. Click **Save**.

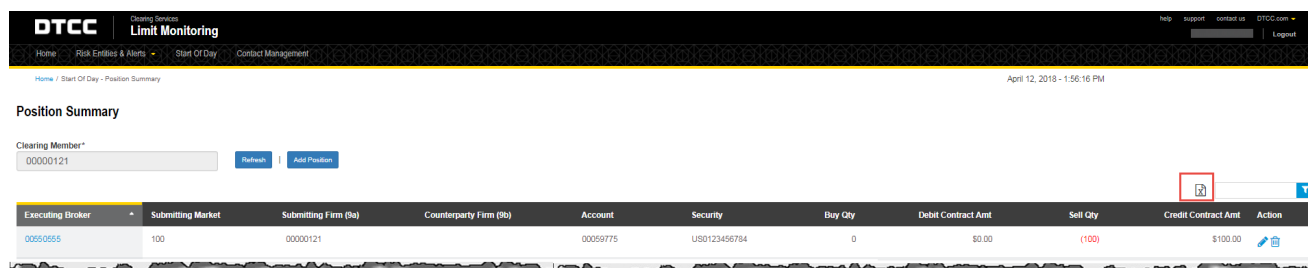
The following message shows that you have successfully updated the position:



Exporting to Excel

To export to Microsoft Excel:

1. From the main menu, select **Start of Day**.
2. From the Position Summary page, click  Export to Excel, as highlighted in the following figure:




DTCC Clearing Services
Limit Monitoring

Home Risk Entities & Alerts Start Of Day Contact Management

Home / Start Of Day - Position Summary April 12, 2018 - 1:56:16 PM

Position Summary

Clearing Member*
00000121 Refresh Add Position

Executing Broker	Submitting Market	Submitting Firm (Id)	Counterparty Firm (Id)	Account	Security	Buy Qty	Debit Contract Amt	Sell Qty	Credit Contract Amt	Action
0050555	100	00000121		00099775	USD123456784	0	\$0.00	(100)	\$100.00	

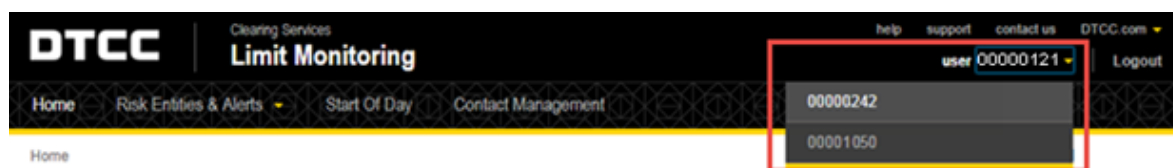
Limit Monitoring downloads the PositionSummarySearch.xlsx file.

3. Open the PositionSummarySearch.xlsx file.

Deleting Positions

To delete a position:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



DTCC Clearing Services
Limit Monitoring

Home Risk Entities & Alerts Start Of Day Contact Management

Home

help support contact us DTCC.com

user 00000121 Logout

00000242

00001050

Selecting a Participant ID

2. From the main menu, select **Start of Day**, as shown in the following figure:



Home Risk Entities & Alerts Start Of Day Contact Management

The following Position Summary page appears.

DTCC Clearing Services Limit Monitoring

Home Risk Entities & Alerts Start Of Day Contact Management

Home / Start Of Day - Position Summary April 12, 2018 - 1:56:16 PM

Position Summary

Clearing Member* 00000121 Refresh Add Position

Executing Broker	Submitting Market	Submitting Firm (8a)	Counterparty Firm (8b)	Account	Security	Buy Qty	Debit Contract Amt	Sell Qty	Credit Contract Amt	Action
00550555	100	00000121		00059775	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121		00028070	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121	00000005	00062107	US2546590961	0	\$0.00	0	\$0.00	
00550555	100	00000121	00000122	00080200	US0123456784	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	
00550555	100	00000121		00098108	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000122		00000320	US0123456784	0	\$0.00	(100)	\$100.00	
00550555	100	00000121	00000005	00012347	US2546590961	9,900	(\$99,000.00)	(1,111,111,100)	\$11,111,100,000.00	
00550555	100	00000121	00000122	00080330	US0123456784	0	\$0.00	0	\$0.00	
00550555	100	00000121	00000005	00002379	US2546590961	0	\$0.00	0	\$0.00	
00550555	100	00000121		00020200	US0123456784	0	\$0.00	(100)	\$100.00	

Displaying 1 to 10 of 28 records | Show 10 per page

3. From the Position Summary page, locate the position that you want to delete. Filter the position details by typing a search criteria in the filter field, and then click Filter. You can filter by any of the character or numeric values that appear in the columns.

Navigation Tools: Click here to expand and learn about the navigation tools available from each page.

- To go back to a previous page, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).
- To export the details to Microsoft Excel, click Export to Excel.
If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.
- To filter the position details, type a search criteria in the filter field, and then click Filter. You can filter by any of the character or numeric values that appear in the columns.
- To select more items per page then the default of ten items, as shown in the following figure:

Show per page

- 10
- 25
- 50
- 100

- **To navigate through the pages**, select First, Previous, Next, or Last arrow, or by selecting a specific page number, as shown in the following figure:



4. Click  Delete.

The Delete Position page, as shown in the following figure, appears:

Delete Position

Are you sure you want to delete this Position?

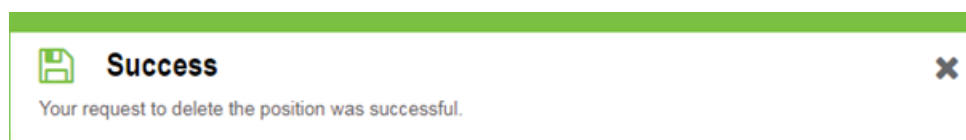
Trade Array		Details	
Clearing Member	00000121	Security	US1234567899
Executing Broker	EXECA	Buy Qty	0
Submitting Market	010	Debit Contract Amt	\$0.00
Submitting Firm (9a)		Sell Qty	(65,000)
Counterparty Firm (9b)		Credit Contract Amt	\$62,000,000.00
Account			

Yes

No

5. To confirm the deletion, click **Yes**. Otherwise, click No to return to the Position Summary page without deleting.

The following message shows that you have successfully deleted the position:



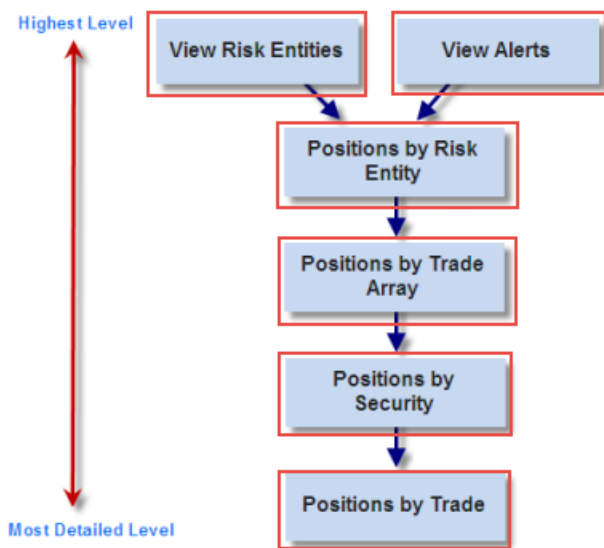
Drilling Down Through Position Data

Limit Monitoring allows you to monitor your positions by drilling down from a summary level view to increasingly lower levels of detail. From the View Risk Entities or View Alerts top level, you can successively access the following levels:

- Position by Risk Entity
- Position by Trade Array

- Position by Security
- Position by Trade

Click an item in the following figure to go directly to the instructions for that level.




Drilling Down From Risk Entities


This section explains how to drill down to the following levels from the View Risk Entities page:

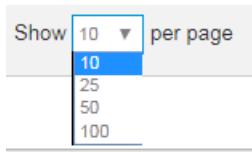
- [Positions by Risk Entity](#)
- [Positions by Trade Array](#)
- [Positions by Security](#)
- [Positions by Trade](#)





Navigation Tools: Click here to expand and learn about the navigation tools available from each page.

- **To go back to a previous page**, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).
- **To export the details to Microsoft Excel**, click  Export to Excel.

If more than one page of data is returned for your inquiry, you can filter the details, select more items per page, or navigate to a specific page.

- **To filter the position details**, type a search criteria in the filter field, and then click  Filter. You can filter by any of the character or numeric values that appear in the columns.
- **To select more items per page** than the default of ten items, as shown in the following figure:

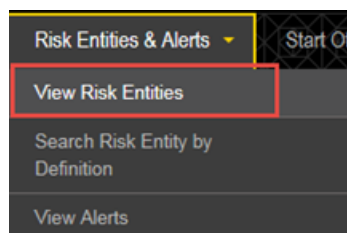


- **To navigate through the pages**, select  First,  Previous,  Next, or  Last arrow, or by selecting a specific page number, as shown in the following figure:



To drill down from the View Risk Entities page:

1. From the main menu, select **Risk Entities & Alerts > View Risk Entities**, as shown in the following figure:



2. To positions by risk entity:

- a. From the View Risk Entities page, select a risk entity ID link, as highlighted in the following figure:

 A screenshot of the 'View Risk Entities' page in the DTCC Limit Monitoring system. The page header includes the DTCC logo, 'Clearing Services Limit Monitoring', and user information. The main content area shows a table of risk entities. The first row, with ID 5482, is highlighted with a red box. Below the table is a pagination control showing 'Displaying 1 to 10 of 169 records' and a 'View Positions' button.

Option	Risk Entity Id	Name	Net Notional	Do Not Monitor	Memo	Action
<input type="checkbox"/>	5482	FINANCIAL GROUP	7,000,000,000	No	UNASSIGNED RISK ENTITY FOR CLEARING MEMBER:	Edit Delete
<input type="checkbox"/>	70983	raytvergara	10,002	No	raytest2	Edit Delete
<input type="checkbox"/>	70932	testin	10,000	No	testing error	Edit Delete
<input type="checkbox"/>	71037	xxol_test15	100	No	xxol test - external	Edit Delete
<input type="checkbox"/>	71035	xxOl_test20	8	No	xxol test	Edit Delete
<input type="checkbox"/>	6514	ARXIS CAPITAL	0	No		Edit Delete
<input type="checkbox"/>	638	ATLAS FINANCIAL GROUP ONE FINANCIAL GROUP	482,000	No	RISK ENTITY FOR CLEARING MEMBER	Edit Delete
<input type="checkbox"/>	6083	ATM Execution LLC	400,000,000	No		Edit Delete Refresh
<input type="checkbox"/>	639	ATM EXECUTION LLC	200,000,000	No	RISK ENTITY FOR CLEARING MEMBER	Edit Delete
<input type="checkbox"/>	6516	Bluefin Trading LLC	900,000,000	No		Edit Delete

The Positions by Risk Entity page, as shown in the following figure, appears:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity April 20, 2018 - 11:02:03 AM

Positions by Risk Entity

Clearing Member 00000122 [X] [Filter]

Risk Entity ID ^	Risk Entity Name	Net Notional Amt Limit	Net Notional Amt	Adj Credit Contract Amt	Adj Debit Contract Amt
6732	Americas LLC	\$1,000,000,000	\$0.00	\$0.00	\$0.00

Displaying 1 to 1 of 1 records | Show 10 per page « < 1 > »

You can also access the Positions by Risk Entities page from the risk entity link available from the View Alerts page. For more information, see [Drilling Down From Alerts](#).

- b. Review the position details for the risk entity that you selected. For details on each of the limits that you can set, see [Risk Limit Definitions](#).

3. To view positions by trade array:
 - a. From the Positions by Risk Entities page, click the risk entity ID link, as highlighted in the following figure:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity April 20, 2018 - 11:02:03 AM

Positions by Risk Entity

Clearing Member 00000122

Risk Entity ID	Risk Entity Name	Net Notional Amt Limit	Net Notional Amt	Adj Credit Contract Amt	Adj Debit Contract Amt
6732	KCG Americas LLC (Knight)	\$1,000,000,000	\$0.00	\$0.00	\$0.00

Displaying 1 to 1 of 1 records | Show 10 per page

The Positions by Trade Array, shown in the following figure, appears:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity / Positions by Trade Array April 20, 2018 - 11:20:26 AM

Positions by Trade Array

Clearing Member 00000122 Risk Entity ID 6732 Risk Entity Name KCG Americas LLC (Knight)

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Net Notional Amount	Adjusted Credit Contract Amount	Adjusted Debit Contract Amount
PRNT	*	*	*	*	\$0.00	\$0.00	\$0.00
NICK	*	*	*	*	\$0.00	\$0.00	\$0.00

Displaying 1 to 2 of 2 records | Show 10 per page

- b. Review the summary of position information for the trade arrays that belong to the risk entity that you selected.
4. To view positions by security:

- a. From the Positions by Trade Array page, select a risk entity ID link, as highlighted in the following figure:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity / Positions by Trade Array April 20, 2018 - 11:20:26 AM

Positions by Trade Array

Clearing Member 00000122 Risk Entity ID 6732 Risk Entity Name KCG Americas LLC (Knight)

Executing Broker	Submitting Market	Submitting Firm (9a)	Counterparty Firm (9b)	Account	Net Notional Amount	Adjusted Credit Contract Amount	Adjusted Debit Contract Amount
PRNT	*	*	*	*	\$0.00	\$0.00	\$0.00
NICK	*	*	*	*	\$0.00	\$0.00	\$0.00

Displaying 1 to 2 of 2 records | Show 10 per page

The Positions by Security page, as shown in the following figure, appears:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity / Positions by Trade Array / Positions by Security April 20, 2018 - 12:08:59 PM

Positions by Security

Clearing Member 00000122 Submitting Firm (9a) * Risk Entity ID 6083
 Executing Broker ATMC Counterparty Firm (9b) * Risk Entity Name ATM Execution LLC
 Submitting Market * Account *

Security	Buy Qty	Sell Qty	Credit Contract Amt	Debit Contract Amt	Net Contract Amt
US00130H1059	0	(389)	\$5,452.78	\$0.00	\$5,452.78
US00484M1062	0	(100)	\$3,650.00	\$0.00	\$3,650.00
US02376R1023	0	(1,358)	\$50,030.48	\$0.00	\$50,030.48
US02553E1064	0	(100)	\$1,489.50	\$0.00	\$1,489.50
US0527691069	0	(3,700)	\$209,793.50	\$0.00	\$209,793.50
US05615F1021	0	(100)	\$3,336.00	\$0.00	\$3,336.00
US1101221083	0	(395)	\$21,280.39	\$0.00	\$21,280.39
US1311931042	0	(100)	\$827.00	\$0.00	\$827.00
US2270461096	0	(200)	\$3,027.50	\$0.00	\$3,027.50
US23311P1003	0	(200)	\$9,775.00	\$0.00	\$9,775.00

Displaying 1 to 10 of 51 records | Show 10 per page

You can also access the Positions by Security page from the View Alerts page. Click the risk entity link to access the Position by Risk Entity and continue drilling down to each subsequent page.

- b. Review the security details for the trade array that you selected.

5. To view positions by trade:

a. From the Positions by Security page, select a security link, as highlighted in the following figure:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity / Positions by Trade Array / Positions by Security April 20, 2018 - 12:08:59 PM

Positions by Security

Clearing Member	00000122	Submitting Firm (9a)	*	Risk Entity ID	6083
Executing Broker	ATMC	Counterparty Firm (9b)	*	Risk Entity Name	ATM Execution LLC
Submitting Market	*	Account	*		

Security	Buy Qty	Sell Qty	Credit Contract Amt	Debit Contract Amt	Net Contract Amt
US00130H1059	0	(389)	\$5,452.78	\$0.00	\$5,452.78
US00484M1062	0	(100)	\$3,650.00	\$0.00	\$3,650.00
US02376R1023	0	(1,358)	\$50,030.48	\$0.00	\$50,030.48
US02553E1064	0	(100)	\$1,489.50	\$0.00	\$1,489.50
US0527691069	0	(3,700)	\$209,793.50	\$0.00	\$209,793.50
US05615F1021	0	(100)	\$3,336.00	\$0.00	\$3,336.00
US1101221083	0	(395)	\$21,280.39	\$0.00	\$21,280.39
US1311931042	0	(100)	\$827.00	\$0.00	\$827.00
US2270461096	0	(200)	\$3,027.50	\$0.00	\$3,027.50
US23311P1003	0	(200)	\$9,775.00	\$0.00	\$9,775.00

Displaying 1 to 10 of 51 records | Show 10 per page « < 1 2 3 4 5 6 > »

The Positions by Trade page, as shown in the following figure, appears:

Positions by Trade

Clearing Member 00000122 Submitting Firm (9a) * Security US02376R1023
 Executing Broker ATMC Counterparty Firm (9b) * Risk Entity ID 6083
 Submitting Market * Account * Risk Entity Name ATM Execution LLC

Execution ID	Executing Broker	Submitting Market	Submitting Firm (9a)	Account	Qty	Amt	Source	Trade Date
ARCA 20403432	ATMC	030	*	*	(58)	\$2,134.98	Trade	02/27/2014
BATS 20213466	ATMC	130	*	*	(200)	\$7,364.00	Trade	02/27/2014
LAV1 20037947	ATMC	060	00000122	*	(200)	\$7,372.00	Trade	02/27/2014
LAV1 20039477	ATMC	060	00000123	*	(100)	\$3,685.00	Trade	02/27/2014
LAV1 20039482	ATMC	060	00000123	*	(600)	\$22,110.00	Trade	02/27/2014
LAV1 20043114	ATMC	060	00000122	*	(94)	\$3,462.02	Trade	02/27/2014
LAV1 20043116	ATMC	060	00000122	*	(6)	\$220.98	Trade	02/27/2014
LAV1 20044608	ATMC	060	00000122	*	(100)	\$3,681.50	Trade	02/27/2014

Displaying 1 to 8 of 8 records | Show 10 per page

You can also access the Positions by Trade page from the View Alerts page. Click the risk entity link to access the Position by Risk Entity and continue drilling down to each subsequent page.

- b. Review the security details for the trade array that you selected.

Drilling Down From Alerts

You can access the following levels from either the View Risk Entities or View Alerts page:

- Position by Risk Entity
- Position by Trade Array
- Position by Security
- Position by Trade


Navigation Tools: Click here to expand and learn about the navigation tools available from each page.

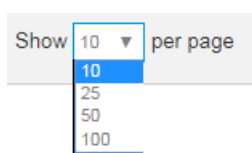
Each page has navigation tools to help you. Expand this section to learn more.





To go back to a previous page, click a link in the breadcrumb trail. See [Using the Breadcrumb Trail](#).

In each page, you can export the details to Microsoft Excel by clicking  Export to Excel.

If more than one page of data is returned for your inquiry, use the following methods to retrieve the information:

- **To filter the position details**, type a search criteria in the filter field, and then click  Filter. You can filter by any of the character or numeric values that appear in the columns.
- **To select more items per page than the default of ten items**, click another option to show more items per page, as shown in the following figure:

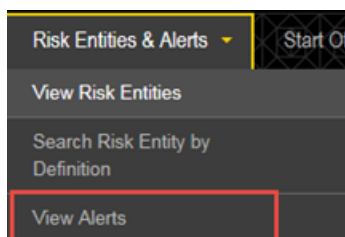


- **To navigate through the pages**, select  First,  Previous,  Next, or  Last arrow, or by select a specific page number, as shown in the following figure:



To drill down from the View Alerts page:

1. From the main menu, select **Risk Entities & Alerts > View Alerts**, as shown in the following figure:



The View Alerts page, shown in the following figure appears:

Home / Risk Entities & Alerts - View Alerts April 20, 2018 - 12:20:10 PM

View Alerts

Clearing Member*

Start Time	End Time	Risk Entity ID	Risk Entity Name	Level	Status	Details
03:14:56 PM		668	DIRECT EDGE ECN LLC	!	Active	Net Notional Amt has exceeded the limit of \$300,000
03:14:56 PM	03:14:56 PM	668	DIRECT EDGE ECN LLC	!	Resolved	Net Notional Amt has exceeded 75% of the limit of \$300,000
03:37:10 PM		6736	OTA LLC	!	Active	Net Notional Amt has exceeded the limit of \$20,000,000,000

Displaying 1 to 3 of 3 records | Show 10 per page « < 1 > »

2. To display the Positions by Risk Entity page for a specific risk entity, click the link in the Risk Entity column, as

shown in the following figure:

Home / Risk Entities & Alerts - View Alerts April 16, 2018 - 12:33:24 PM

View Alerts

Clearing Member*

Start Time	End Time	Risk Entity ID	Risk Entity Name	Level	Status	Details
03:14:56 PM		668	DIRECT EDGE LLC	!	Active	Net Notional Amt has exceeded the limit of \$300,000
03:14:56 PM	03:14:56 PM	668	DIRECT EDGE LLC	!	Resolved	Net Notional Amt has exceeded 75% of the limit of \$300,000
03:37:10 PM		6736	OTA LLC	!	Active	Net Notional Amt has exceeded the limit of \$20,000,000,000

Displaying 1 to 3 of 3 records | Show 10 per page

The Positions by Risk Entity page appears, as shown in the following figure:

Home / Risk Entities & Alerts - View Risk Entities / Positions by Risk Entity April 20, 2018 - 11:02:03 AM

Positions by Risk Entity

Clearing Member

Risk Entity ID	Risk Entity Name	Net Notional Amt Limit	Net Notional Amt	Adj Credit Contract Amt	Adj Debit Contract Amt
6732	Americas LLC	\$1,000,000,000	\$0.00	\$0.00	\$0.00

Displaying 1 to 1 of 1 records | Show 10 per page

Using the Breadcrumb Trail

While browsing down through your position data, you can retrace your steps using the breadcrumb trail. The breadcrumb trail provides links back to each of the pages that you visited to get to the current page. For example, to return to the Positions by Tray Array, click that link in the breadcrumb trail, as shown in the following figure:

Positions by Security

MANAGING CONTACTS

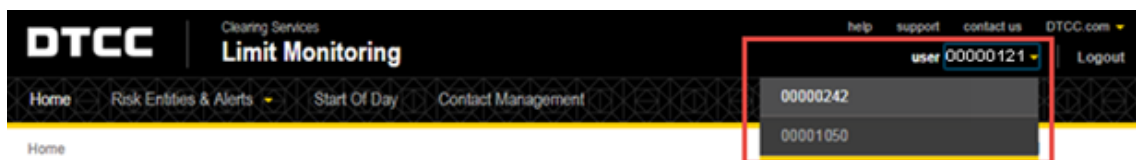
Use the email feature to obtain near real-time notification of alerts. If this feature is not activated for your account, contact your super access coordinator (SAC). Selected users can set up a maximum of five email addresses per clearing member where you would like to receive alerts from Limit Monitoring. Each clearing member participant can setup individual, group, or a combination of individual and group email addresses. Changes to contacts takes effect the next business day. This feature is subject to the terms, conditions, limitations of liability, and indemnifications set forth in the rules and procedures of NSCC.

To learn more about contacts, expand the following topics:

Viewing Contacts

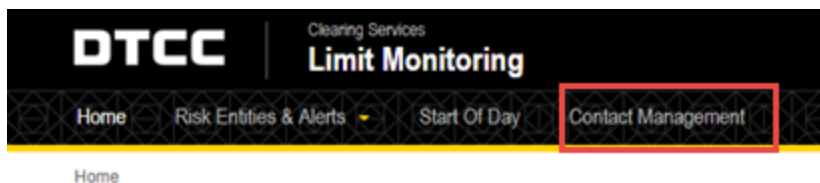
To view contacts:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



Selecting a Participant ID

2. Select **Contact Management**, as highlighted in the following figure:



Contact Management

The View Contacts page, shown in the following figure, appears.

Home / Contact Management - View Contact April 25, 2018 - 11:54:23 AM

View Contacts

Clearing Member*
00000121 Refresh Add Email Contact

Name	Email Address	Action
Maria Garcia	maria.garcia@totalCo.com	
Robert Smith	robert.smith@finco.com	
WWCDU	team.monitor@q2tec.com	

Displaying 1 to 3 of 3 records

View Contacts

Adding Email Contacts

You can add up to five email contacts per clearing member.

To add an email contact:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:

Selecting a Participant ID

2. Select Contact Management, as highlighted in the following figure:

Contact Management

The View Contacts page appears.



Home Risk Entities & Alerts Start Of Day Contact Management







Home / Contact Management - View Contact April 25, 2018 - 11:54:23 AM

View Contacts

Clearing Member*

00000121 Refresh Add Email Contact

Name	Email Address	Action
Maria Garcia	maria.garcia@totalCo.com	 
Robert Smith	robert.smith@finco.com	 
WWCDU	team.monitor@q2tec.com	 

Displaying 1 to 3 of 3 records

3. Click **Add Email Contact**.

The Add Contact page, as shown in the following figure, appears:

Add Contact



Clearing Member *

00000122

Type * [Please select the contact type.]

Group Individual

Add Contact

Cancel

Add Contact

4. Select the type of email, group or individual, and then click **Add Contact**.
 - If you selected Group, type the group email address and group name.
The Add Contact page for groups appears.

Add Contact



Clearing Member *

00000122

Type *

Group Individual

Email Address *

watch.entities@company.com

Group name *

Risk Entities Monitoring

Add Contact

Cancel

- If you selected Individual, type the email address, first name, and last name of the individual.
The Add Contact page for an individual appears.

Add Contact



Clearing Member *

00000122

Type *

Group Individual

Email Address *

john.smith@finco.com

First Name *

John

Last Name *

Smith

Add Contact

Cancel

5. Click **Add Contact**.

The new contact appears in the View Contacts page.

Editing Contacts

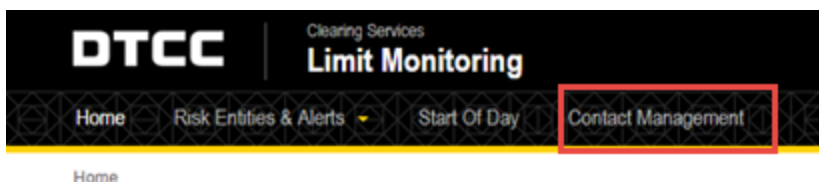
To edit contacts:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



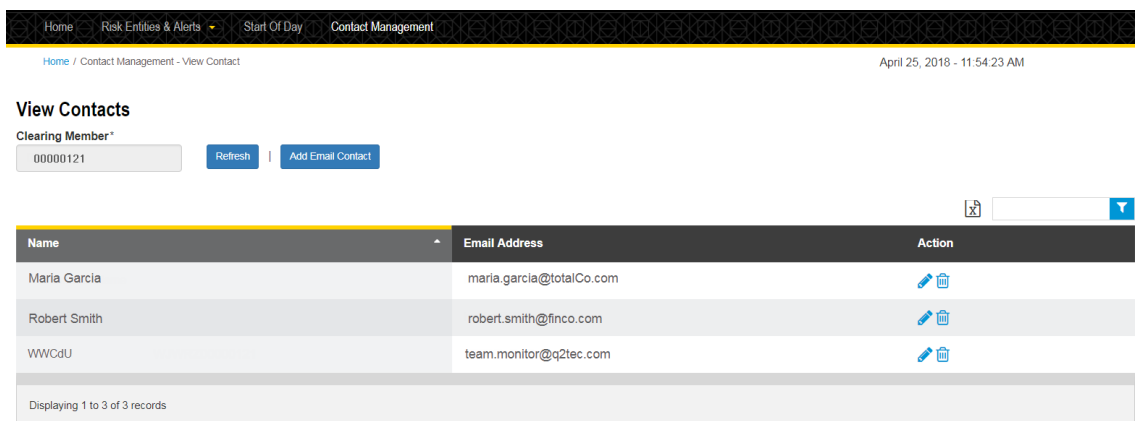
Selecting a Participant ID

2. Select **Contact Management**, as highlighted in the following figure:



Contact Management

The View Contacts page appears.



View Contacts

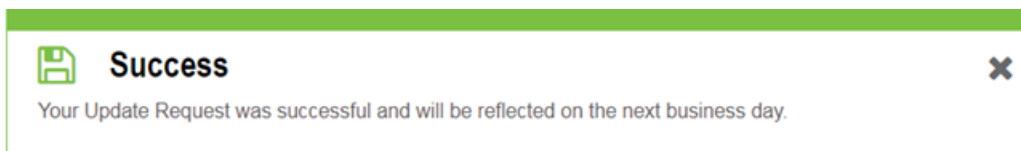
3. Click Edit.

The Update Contact page appears.

- If the contact is an individual, you can update the email, first name, and last name
- If the contact is a group, you can update the group email address and group name.

4. After updating the information click **Update Contact**.

The following message shows that you have successfully updated the contact:



Deleting Contacts

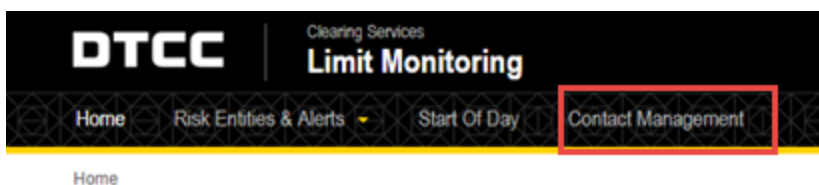
To delete a contact:

1. If more than one clearing member ID is associated with your firm, select a participant ID, as highlighted in the following figure:



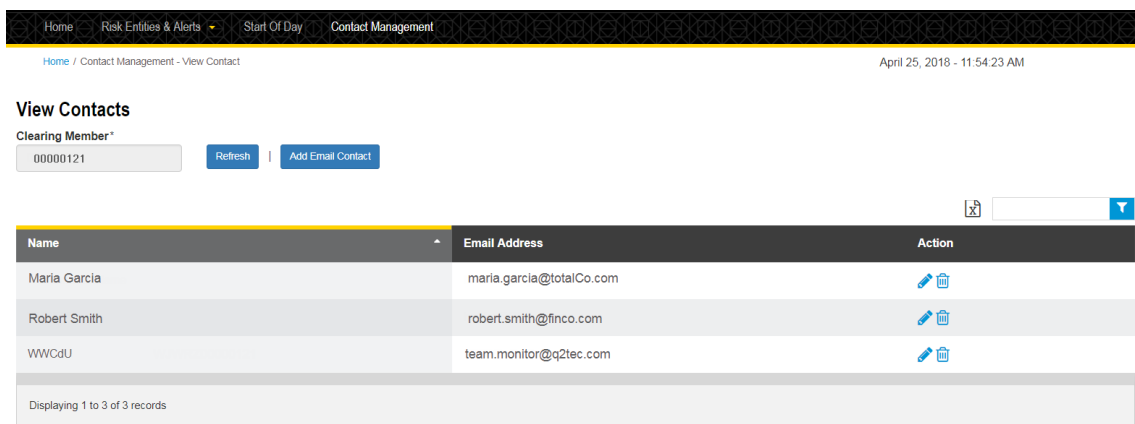
Selecting a Participant ID

2. Select **Contact Management**, as highlighted in the following figure:



Contact Management

The View Contacts page appears.



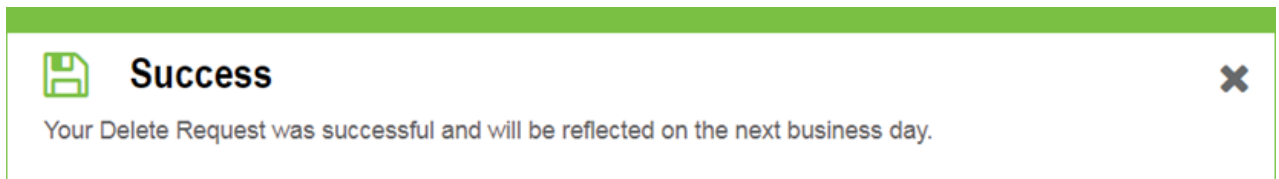
View Contacts

3. Click  Delete.

A confirmation message appears.

4. Click **OK** to delete the contact. Otherwise, click Cancel to keep the contact.

The following message shows that you have successfully deleted the contact:



END OF DAY REPORTS

At the end of each business day, Limit Monitoring sends you a broad range of end-of-day reporting options and breakdowns, including analysis of breach and near-breach trends.

Limit Monitoring sends you a set of machine-readable output (MRO) files that provide you with:

- Risk entity definitions
- Alerts
- End-of-day positions
- Audit trail of any changes to risk entities

The reports are sent to the lead clearing member specified for the risk entity. For information about assigning a lead clearing member, see [Adding Risk Entities](#).

The following table provides a brief description of each MRO file:

MRO Reports

MRO Report	Description
Alert MRO	Provides Clearing members with any alerts generated for their risk entity definitions.
Participant Position Rejects MRO	Participant Position Rejects MRO layout.
Risk Entity Definition Audit Trail MRO	Provides Clearing members with the history of changes to risk entity definition values.
Risk Entity Limit Audit Trail MRO	Provides Clearing members with the history of changes to risk entity limit values.
Risk Entity MRO	Provides Clearing members with the description, limits, and end of day position for each of their risk entity definitions.
Risk Entity Net Notional Reports MRO	Provides information about changes made to the Net Notional Amount field and Do Not Monitor indicator.
Trade Array Audit Trail MRO	Provides Clearing members with the description, limits, and end of day position for each of their risk entity definitions.
Trade Array MRO	Provides Clearing members with the trade arrays associated with their risk entity definitions.
Unassigned Risk Entity MRO	Provides trade information that do not match any defined risk entity.

GLOSSARY

A

account

Account assigned to a trade.

adjusted credit contract amount

Sum of the individual differences between the credit and debit contract amounts on the related trade security summaries, where the result is a credit.

adjusted debit contract amount

Sum of the individual differences between the credit and debit contract amounts on the related trade security summaries, where the result is a debit.

C

clearing member

Broker that clears the trade side.

contract amount

Value of the trade.

counterparty firm (9b)

Client associated with the trade. Firms can then monitor the trading activity and query trades where a specific broker is associated with the trade array. This

field is only available if the submitting market is 060-OVER THE COUNTER or 100-CORRESPONDENT CLEARING.

D

do not monitor

Indicates not to generate any alerts for the risk entity.

E

end time

Time the alert was resolved.

executing broker

Broker that executed this trade.

execution ID

Unique trade ID.

L

level 1 alert

Occurs when 75% of the threshold limit is breached.

level 2 alert

Occurs when 90% of the threshold limit is breached.

level 3 alert

Occurs when a position breaches the defined limit.

N

net notional amount

Sum of the absolute value of the adjusted credit contract amount and adjusted debit contract amount.

S

security

ID of the security traded.

source

Origin of a trade or position.

start time

Time of the alert.

submitting firm (9a)

Qualified special representative (QSR) firm that is making this trade. This field is only available if the submitting market is 060-OVER THE COUNTER or 100-CORRESPONDENT CLEARING.

submitting market

Market or firm that made the trade.

T

time

Time of the trade or position.

trade date

Date of the trade or position.

U

UTC account

Account assigned by Universal Trade Capture (UTC) for a trade.

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