

The Depository Trust Company

IMPORTANT

B#: 3360-08

DATE: April 14, 2008

TO: All Participants

CATEGORY: Settlement / Underwriting

FROM: Product Management

ATTENTION: Settlement Manager/Managing Director/Cashier

SUBJECT: Options Symbology Initiative (OSI) & OCC Sub-Accounting Initiative – OCC Pledges & Release Requests

Please be advised that DTC is making the following modification to the new file format layouts (both input and output) for OCC Pledges & Release Requests resulting from the Options Symbology Initiative (OSI) and OCC Sub-Accounting Initiative. For participants who started programming for the October 10, 2008 implementation date, please make these changes accordingly.

Modification

The following fields will be modified to an alphanumeric (character) format. Currently, the user guide documents display them as numeric format.

OCC Clearing Member	OCC Option Expiration Day
OCC Option Expiration Year	OCC Option Strike Price Integer
OCC Option Expiration Month	OCC Option Strike Price Fraction/Decimal

This modification impacts the following user guide documents:

Document 5.19 (Input)	Section 4.6
Document 20.03 (Output)	Exhibit 5B
Document 5.11 (Output)	Pages 16-17 (Format of DTFPART Data)

	Records: Pledges & Releases to and from OCC)
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Participants can view these user guide documents on DTCC's website at www.dtcc.com. This section can be accessed directly by clicking on the following URL address:

<http://www.dtcc.com/products/documentation/cs/cs.php#formats>

If you have any further questions, please contact your Relationship Manager or the undersigned at (212) 855-4223 or llepore@dtcc.com. If you need any additional information on the Options Symbology Initiative (OSI), please refer to the Options Clearing Corporation's website at www.optionsclearing.com/initiatives/symbology or contact Sharon Basso at (312) 322-7620 or sbasso@theocc.com.

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