

# The Depository Trust Company

# **IMPORTANT**

**B#:** 3791-08

**DATE:** August 6, 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

On August 1, 2008 The Depository Trust Company (DTC) filed **Rule Change SR-DTC-2008-10** with the Securities and Exchange Commission (SEC) regarding modifications to its Collateral Loan System resulting from the requirements mandated by the Options Clearing Corporation (OCC) to implement both the Options Symbology Initiative (OSI) and OCC Sub-Accounting Initiative simultaneously.

As referenced in Important Notice B# 3577-08 dated June 5, 2008, DTC will begin a migration period on **August 8, 2008** in preparation for the required OCC implementation date of **October 10, 2008**. During this migration period, participants can submit OCC pledge and release request transactions in either the new file formats or the current (old) file formats. However, participants who want to receive output in the new MRO format must contact the Participant Interface Planning (PIP) Group at (888) 382-2721, using Option# 1, than Option# 3 to be setup on DTC's distribution tables. Participants who do not contact the PIP Group will continue to receive output in the current (old) file format until the OCC required implementation date of **October 10, 2008** (At this time, all output will produced in the new format only). In addition, participants will have the ability to submit OCC pledge and release request transactions using the new OCC Collateral Loan Services input screens on DTC's Participant Terminal System (PTS) beginning **August 8, 2008**. The new equivalent input applications will also be available on DTC's Participant

Browser Service (PBS). Participants are advised to become familiar with these new PTS screens/PBS applications as they will become mandatory for these transactions on **October 10, 2008**. The new PTS screens (for both PTS Function “COLL” and “ART”) and a listing of the field definitions are provided at the end of this important notice. Since the PBS applications are replications of the PTS screens for these transaction types, the attached procedures can be used for both PTS and PBS users. If you have additional questions about these new PTS screens/ PBS applications, please contact our Customer Service Hotline at (888) 382-2721.

Please note that DTC’s User Acceptance Testing (UAT) region will remain open and available through **October 9, 2008**. Participants migrating late can continue to test in the UAT region until that time. Before implementing to the new file formats in production, it is strongly recommended that testing occur in the UAT region. This will reduce the risk of potential production problems beginning **October 10, 2008**.

If you have any further questions about the migration period, please contact your Relationship Manager, Jack Manuel at 212-855-5921 or [jmanuel@dtcc.com](mailto:jmanuel@dtcc.com) or the undersigned at (212) 855-4223 or [llepore@dtcc.com](mailto: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](http://www.optionsclearing.com/initiatives/symbology) or contact Sharon Basso at (312) 322-7620 or [sbasso@theocc.com](mailto:sbasso@theocc.com).

Louis Lepore  
Product Manager  
Equity Clearance & Settlement

# LIST OF PTS SCREENS

## COLL Function

### Primary Collateral Loan Menu

The Primary Collateral Loan Menu screen appears when you enter function "COLL" on PTS. It allows you to select the service for the activities you want to perform.

#### Sample Screen

```

      _ ART  _ PEND  _ POS  _ RNCI  _ SETD  _ _____  _ Help
TAA0/COLL/GFUN          THE DEPOSITORY TRUST COMPANY          06/13/2008
                        COLLATERAL LOAN SERVICES              14:17:19
=====
                        1) Regular Collateral Loan Service
                        2) Federal Reserve Banks Part/Non-Pt Services
                        3) COLL Historical (PART Option 5)
                        4) OCC Collateral Loan Services

                        Enter Service Code: _
=====
ENTER :PROCESS          PF8/20:END          PF9/21:SIGNOFF
40  @:00.1  21/51
```

#### Field Descriptions

The only field on the Primary Collateral Loan Menu is the Enter Service Code Option field, which allows you to select regular, FRB or OCC collateral loan services.

*Note-* Option 3 takes you to the PART function's Collateral Loan Menu. The procedures in this document do not cover this option. See PART for more information.

## OCC Collateral Loan Services Screen

The OCC Collateral Loan Services screen appears when you select option 4 on the Primary Collateral Loan Menu, and allows you to select the activity you want to perform.

### Sample Screen

```
  _ Menu  _ ART  _ PEND  _ POS  _ RMCI  _ SETD  _ _ _ _ _ HELP
TAA0/COLL/COLL          THE DEPOSITORY TRUST COMPANY          DATE: 06/13/2008
                        OCC COLLATERAL LOAN SERVICES          TIME: 14:18:47

=====
** PLEDGOR SERVICES **                                ** PLEDGEE SERVICES **
1) Free Pledge                                           3) Free Release Return
2) Browse Releases                                       4) Release Approval

                                     Enter Service Code: _

***** ADDITIONAL OPTIONS CLEARING CORPORATION (OCC) SERVICES *****
R) Options Release of Deposit Request
A) OCC Member Release of Deposit Authorization
C) Options Release of Deposit Browse
=====
ENTER :PROCESS          PF7/19:MENU          PF8/20:END          PF9/21:SIGNOFF

  16/51
```

### Field Descriptions

The only field on the Collateral Loan Services screen is the Enter Service Code field, which allows you to enter one of the following:

- Pledgor Options
  - 1: To make a free pledge
  - 2: To view release requests
- Pledgee Options
  - 3: To return a free release
  - 4: To approve a release
- Additional OCC Options
  - R: To request an options release of deposit
  - A: To authorize an options release of deposit
  - C: To browse previously entered options releases of deposit

## The OCC Free Pledge Service Screen

The OCC Free Pledge Service screen appears when you select option 1 on the OCC Collateral Loan Services screen, and allows you to make free pledges.

### Sample Screen

```

_ Menu _ ART _ PEND _ POS _ RMCI _ SETD _ _ _ HELP
TAA0/COLL/COLD          THE DEPOSITORY TRUST COMPANY          DATE: 06/13/2008
                        OCC FREE PLEDGE SERVICE                TIME: 14:19:33
=====
Pledgor : _           Pledgee:
Loan date: _
Quantity :
CUSIP   :
Hypothecation: Purpose: IPO (Y): PTA: P/P:
----- O C C -----
                        O P T I O N -----
Clearing Group ID : Symbol :
Clearing Member  : Expiration Date : (yyyy mm dd)
Account Type     : (Note: DD is optional)
Account ID       : Type :
Collateral Type  : Strike Price Int:
Cross Reference  : Strike Price Frc: (0 thru 7)
Customer Account :
=====
ENTER :PRE-EDIT PF1/13 :UPDATE PF2/14 :RESTORE SCREEN ITEMS
PF7/19 :MENU PF8/20 :END PF9/21 :SIGNOFF
06/13

```

### Field Descriptions

This field	Allows you to
Menu Bar	Return to the main menu, access other PTS functions or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
Pledgor	View your pledgor participant number and name.  <i>Note</i> - <i>Group Users only</i> , this is an entry field that allows you to enter the pledgor's participant number.
Pledgee	Enter the number of the OCC pledgee to whom the pledge is being made.

This field	Allows you to
	<i>Note</i> -The OCC pledgee participant number will appear after the pledgee number is entered.
Loan Date	Enter the accounting date set up to group the securities together in <b>mmdyy</b> format. The loan date for OCC pledges is <i>032073</i> .
Quantity	Enter the number of shares to be pledged.  For debt issues, enter a maximum nine-digit maturity or principal dollar value, to the nearest whole dollar. For other issue types enter a maximum 9-digit security quantity.
CUSIP	Enter the CUSIP number of the securities being pledged.
Hypothecation	Enter one of the following to indicate how the securities in the pledge are being carried: <ul style="list-style-type: none"> <li>• 1: Each security in the pledge is being carried for one or more customer accounts</li> <li>• 2: All securities in the pledge are carried for a single customer account</li> <li>• 3: No securities in the pledge are carried for any customer accounts.</li> </ul>
Purpose	Enter one of the following: <ul style="list-style-type: none"> <li>• 1: New Loan</li> <li>• 2: Increase in Loan</li> <li>• 3: Additional Collateral</li> <li>• 4: Substitution</li> </ul>
IPO	Enter Y to indicate that this is an Initial Public Offering (IPO).  <i>Optional.</i>  <i>Default:</i> Blank.
PTA	Enter Y to place this transaction in your Pending Transaction Account (PTA). <i>Optional.</i>  <i>Default:</i> N.
P/P	Enter P to prevent the pending (recycling) of the transaction.
OCC Clearing Group ID	For OCC future use only.  <b><i>Field should be left blank</i></b>
OCC Clearing Member	Enter the OCC Clearing Member identification number.  <i>Required by the OCC.</i>

This field	Allows you to
OCC Account Type	Enter one of the following OCC account types: <ul style="list-style-type: none"> <li>• C: Customer</li> <li>• F: Firm</li> <li>• M: Market Maker</li> <li>• Z: Clearing Fund</li> </ul> <i>Required by the OCC.</i>
OCC Account ID	Enter the OCC Sub-Account identification number.  <i>Optional.</i>
OCC Collateral Type	Enter one of the following OCC Collateral types: <ul style="list-style-type: none"> <li>• GE: GSE Debt</li> <li>• GS: Government Security</li> <li>• MM: Money Market Fund</li> <li>• SD: Specific Deposit</li> <li>• VS: Valued Security</li> </ul> <i>Required by the OCC.</i>
Cross Reference	Enter the Cross reference number.  <i>Optional.</i>
Customer Account	Enter the customer account number.  <i>Optional.</i>
OCC Option Symbol	Enter the Option symbol.  <i>Note: This field is only required by the OCC when the OCC Collateral Type is Specific Deposit (SD).</i>
OCC Expiration Date	Enter the option expiration date in <i>yyyymmdd</i> format.  <i>Note: This field is only required by the OCC when the OCC Collateral Type is Specific Deposit (SD). The Day (dd) portion of the expiration date will remain optional up to the Options Symbology implementation date.</i>
OCC Option Type	Enter one of the following: <ul style="list-style-type: none"> <li>• C: Call</li> <li>• P: Put</li> </ul> <i>Note: This field is only required by the OCC when the OCC Collateral Type is Specific Deposit (SD).</i>
Option Strike Price Int	Enter the option strike price integer.  <i>Note: This field is only required by the OCC when the OCC Collateral Type is Specific Deposit (SD).</i>

This field	Allows you to
Option Strike Price Frc	Enter the option strike price fraction, 0-7. This is a one-character fraction indicator entered as an eight of a dollar.  <i>Note: This field is only required by the OCC when the OCC Collateral Type is Specific Deposit (SD).</i>

## Release Approvals Browse Screen (OCC transactions only)

The Release Approvals Browse screen appears when you select option 2 on the OCC Collateral Loan Services screen, and allows you to view the status of your OCC release requests.

### Sample Screen

```

_ Menu _ ART _ PEND _ POS _ RMCI _ SETD _ _ _ HELP
TAA0/COLL/COLD          THE DEPOSITORY TRUST COMPANY      DATE: 06/13/2008
                        RELEASE APPROVALS BROWSE          TIME: 14:20:15
=====
Pledgee: _      Pledgor:      Loan Date:      CUSIP:      Stat:
=====
Plgr   Loan Date   CUSIP   Quantity   Loan Value   CNS Type   Orig
1      2          3          4          5          6          7
2
3
4
5
6
7
8
9
10
11
12
=====
ENTER : PROCESS  PF10/22: BWD   PF11/23: FWD
PF7/19: MENU    PF8 /20: END   PF9 /21: SIGNOFF
4R      @:00.1      06/11

```

### Field Descriptions

This field	Displays
Menu Bar	An access bar that allows you to return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note -If you do not use a mouse, press HOME, then press TAB (if necessary) to</i>

This field	Displays
	position the cursor on the underscore.
Pledgee	An entry field that allows you to enter one of the following: <ul style="list-style-type: none"> <li>• If you are a pledgee, enter your pledgee number</li> <li>• If you are a pledgor, enter the number of the OCC pledgee to whom you made the release request.</li> </ul>
Pledgor	An entry field that allows you to enter one of the following: <ul style="list-style-type: none"> <li>• If you are an OCC pledgee, enter the number of the pledgor making the release request</li> <li>• If you are the pledgor, enter your pledgor number.</li> </ul>
Loan Date	An entry field that allows you to enter the loan date, in <b>mmddyy</b> format, for the release requests you want to view.  <i>Optional.</i> If left blank, all loan dates are shown.
CUSIP	An entry field that allows you to enter the CUSIP number of the securities in the release requests you want to view.  <i>Optional.</i> If left blank, all securities are shown.
Stat	An entry field that allows you to specify the type of requests you want to view. Enter one of the following: <ul style="list-style-type: none"> <li>• A: To view approved requests by the OCC</li> <li>• C: To view cancelled requests by the OCC</li> <li>• U: To view requests that are unauthorized by the Options Clearing Corporation (OCC) member</li> <li>• 1: To view requests that are authorized by the OCC member</li> <li>• 2: To view requests that are cancelled by the OCC member.</li> <li>• Blank: To view all requests.</li> </ul>
Plgr	The pledgor number for the release.
Loan Date	The accounting date set up to group the securities for the release.
CUSIP	The CUSIP number of the securities for the release.
Quantity	The number of shares for the release.
Loan Value	The dollar value of the release.
CNS	An indicator of whether or not the pledgor has made the securities available for Continuous Net Settlement (CNS) processing.
Type	The release type:

This field	Displays
	<ul style="list-style-type: none"> <li>• 1: Delivery of collateral</li> <li>• 2: Substitution of collateral</li> <li>• 3: Decrease of collateral</li> <li>• 4: Release of excess collateral.</li> </ul>
Orig Srce	The system by which the original transaction was entered.
ST	The status of the release.

## OCC Free Release Return Screen

The OCC Free Release Return screen appears when you select option 3 on the OCC Collateral Loan Services screen, and allows you to return free pledges to the pledgor.

### Sample Screen

```

_ Menu _ ART _ PEND _ POS _ RMCI _ SETD _ _ _ _ HELP
TAA0/COLL/COLD          THE DEPOSITORY TRUST COMPANY          DATE: 06/13/2008
                        OCC FREE RELEASE RETURN                TIME: 14:21:13
=====
Pledgee      : _                      Pledgor:
Loan date    :
Quantity     :
CUSIP        :
Release type:                               P/P:
----- O C C -----
----- O P T I O N -----
Clearing Group ID : Symbol                :
Clearing Member   : Expiration Date      : (yyyy mm dd)
Account Type      :                               (Note: DD is optional)
Account ID        : Type                  :
Collateral Type   : Strike Price Int:
Cross Reference   : Strike Price Frc: (0 thru 7)
Customer Account  :
=====
ENTER :PRE-EDIT  PF1/13 :UPDATE  PF2/14 :RESTORE SCREEN ITEMS
PF7/19 :MENU     PF8/20 :END     PF9/21 :SIGNOFF
@:00.1                                           06/16

```

## Field Descriptions

This field	Allows you to
Menu Bar	Return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
Pledgee	Enter the pledgee number.
Pledgor	Enter the pledgor number.
Loan Date	Enter the accounting date set up to group the securities together, in <b>mmddy</b> format.
Quantity	Enter the number of shares to be returned. For debt issues, enter a maximum nine-digit maturity or principal dollar value to the nearest whole dollar, and for other issue types, enter a maximum nine-digit security quantity.
CUSIP	Enter the CUSIP number of the securities to be returned.
Release Type	Specify the reason for the release return: <ul style="list-style-type: none"> <li>• 1: Delivery of collateral</li> <li>• 2: Substitution of collateral</li> <li>• 3: Decrease of collateral</li> <li>• 4: Release of excess collateral.</li> </ul>
P/P	Enter P to prevent the pending (recycling) of the transaction.
OCC Clearing Group ID	For OCC future use only.  <b>Field should be left blank</b>
OCC Clearing Member	Enter the OCC Clearing Member identification number.  <i>Required by the OCC.</i>
OCC Account Type	Enter one of the following OCC account types: <ul style="list-style-type: none"> <li>• C: Customer</li> <li>• F: Firm</li> <li>• M: Market Maker</li> <li>• Z: Clearing Fund</li> </ul> <i>Required by the OCC.</i>
OCC Account ID	Enter the OCC Sub-Account identification number.  <i>Optional.</i>
OCC Collateral Type	Enter one of the following OCC Collateral types: <ul style="list-style-type: none"> <li>• GE: GSE Debt</li> <li>• GS: Government Security</li> <li>• MM: Money Market Fund</li> <li>• SD: Specific Deposit</li> </ul>

This field	Allows you to
	<ul style="list-style-type: none"> <li>VS: Valued Security</li> </ul> <p><i>Required by the OCC.</i></p>
Cross Reference	<p>Enter the Cross reference number.</p> <p>Optional.</p>
Customer Account	<p>Enter the customer account number.</p> <p>Optional.</p>
OCC Option Symbol	<p>Enter the Option symbol.</p> <p>Note: This field is only required <i>by the OCC</i> when the OCC Collateral Type is Specific Deposit (SD).</p>
OCC Expiration Date	<p>Enter the option expiration date in <i>yyyymmdd</i> format.</p> <p>Note: This field is only required <i>by the OCC</i> when the OCC Collateral Type is Specific Deposit (SD). The Day (dd) portion of the expiration date will remain optional up to the Options Symbology implementation date.</p>
OCC Option Type	<p>Enter one of the following:</p> <ul style="list-style-type: none"> <li>C: Call</li> <li>P: Put</li> </ul> <p>Note: This field is only required <i>by the OCC</i> when the OCC Collateral Type is Specific Deposit (SD).</p>
OCC Option Strike Price Int	<p>Enter the option strike price integer</p> <p>Note: This field is only required <i>by the OCC</i> when the OCC Collateral Type is Specific Deposit (SD).</p>
OCC Option Strike Price Frc	<p>Enter the option strike price fraction, 0-7. This is a one-character fraction indicator entered as an eight of a dollar.</p> <p>Note: This field is only required <i>by the OCC</i> when the OCC Collateral Type is Specific Deposit (SD).</p>

# OCC Release Request Approvals

The OCC Release Request Approvals screen appears when you select option 4 on the OCC Collateral Loan Services screen, and allows you to approve or cancel release requests.

## Sample Screen

```

_ Menu _ ART _ PEND _ POS _ RMCI _ SETD _ _ _ HELP
TAA0/COLL/COLD          THE DEPOSITORY TRUST COMPANY          DATE: 06/13/2008
                          OCC RELEASE REQUEST APPROVALS        TIME: 14:22:28
=====
Pledgee:                Pledgor:
Loan Date: -             Approve All Items(Y):
GT/LT:  Mkt Val:        CUSIP:          Asc/Dsc:      Tot Mkt Val:      $0
                          =====
  Aprvl  CUSIP      Quantity  Loan Value  Typ CNS   Market Value
          Comment-1              Comment-2
1)
2)
3)
4)
5)
=====
ENTER:PRE-EDIT  PF1/13:UPDATE  PF2/14:PLGOR CMT  PF3/15:APRVL CMT  PF4:1STPAGE
PF7/19:MENU     PF8/20:END     PF9/21:SIGNOFF   PF10/22:BWD      PF11/23:FWD
00.1 06/13

```

## Field Definitions

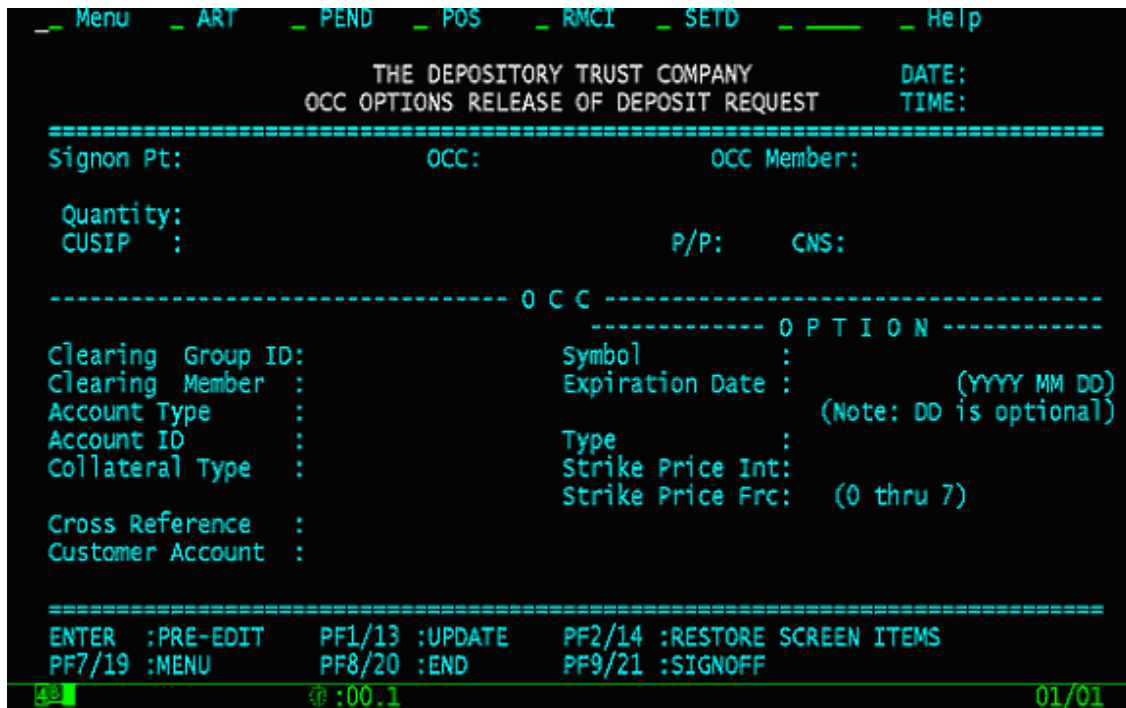
This field	Allows you to
Menu Bar	Return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
Pledgee	Enter the pledgee number.
Pledgor	Enter the pledgor number.
Loan Date	Enter the accounting date set up to group the securities together in <i>mmddy</i> format.
Approve All Items	Enter Y to approve all the release requests listed. Otherwise, leave blank.  <i>Optional. Default:</i> Blank.
GT/LT	Enter GT or LT to list transactions for amounts greater or

This field	Allows you to
	lesser than the value you enter in the <b>Mkt Val</b> field.
Mkt Val	Enter a dollar amount of up to 12 digits for the transactions you want to list, corresponding with the value entered in the <b>GT/LT</b> field.
Asc/Dsc	Enter A or D to list transactions in ascending or descending order by market value.
Tot Mkt Val	View the total market value of the listed transactions. This field displays a zero until you enter your search parameters.
Apprvl	Enter one of the following: <ul style="list-style-type: none"> <li>• A: To approve the release</li> <li>• C: To cancel the release.</li> </ul>
CUSIP	View the CUSIP number of the securities to be released.
Quantity	View the number of shares to be released.
Loan Value	View the value of the release.
Type	View the release type. The values are <ul style="list-style-type: none"> <li>• 1: Delivery of collateral</li> <li>• 2: Substitution of collateral</li> <li>• 3: Decrease of collateral</li> <li>• 4: Release of excess collateral.</li> </ul>
CNS	View whether or not the pledgor has made the securities eligible for CNS processing.
Market Value	View the market value of this request.
Comment 1 and Comment 2	Enter any additional comments about the approval or cancellation, up to 38 characters in each comment field.  <i>Note</i> -Press PF2/14 to display comments entered by the pledgor, then press PF3/15 to open these fields for entry of your comments.

# OCC Options Release of Deposit Request Screen

The OCC Options Release of Deposit Request screen appears when you select option R on the OCC Collateral Loan Services screen, and allows you to make requests to OCC members to release pledged securities.

## Sample Screen



## Field Descriptions

This field	Allows you to
Menu Bar	Return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
Signon Pt	View your participant number and name.  <i>Note</i> - For Group Users, this is an entry field that allows you to specify the participant for whom you are making the request.
OCC	Enter the appropriate DTC participant number for OCC.  <i>Default:</i> 981.
OCC Member	Enter the OCC member's participant number.
Quantity	Enter the number of shares to be released.

This field	Allows you to
CUSIP	Enter the CUSIP number of the securities to be released.
P/P	Enter P to prevent the transaction from pending (recycling).
CNS	Enter 1 to make the securities eligible for Continuous Net Settlement (CNS) processing.  <i>Optional.</i>
OCC Clearing Group ID	OCC future use only.  <b>Field should be left blank</b>
OCC Clearing Member	Enter the OCC clearing member identification number.  <b>Note:</b> This is a required field by the OCC. It is also a DTC required field for both a two-party and three-party release request.
OCC Account Type	Enter one of the following OCC account types. <ul style="list-style-type: none"> <li>• C: Customer</li> <li>• F: Firm</li> <li>• M: Market Maker</li> <li>• Z: Clearing Fund</li> </ul> <b>Note:</b> This is a required field by the OCC. It is also a DTC required field for a two-party release request.
OCC Account ID	Enter the OCC sub account identification number.  <i>Optional.</i>
OCC Collateral Type	Enter one of the following OCC collateral types: <ul style="list-style-type: none"> <li>• GE: GSE debt</li> <li>• GS: Government security</li> <li>• MM: Money Market Fund</li> <li>• SD: Specific Deposit</li> <li>• VS: Valued security</li> </ul> Note: This is a required field by the OCC. It is also a DTC required field for a two-party release request.
Cross Reference	Enter the cross reference number.  <i>Optional.</i>
Customer Account	Enter the customer account number.  <i>Optional.</i>
OCC Option Symbol	Enter the security's trading symbol.  <b>Note:</b> This is a DTC required field for a three-party release request. It is also an OCC required field when the OCC Collateral type is Specific Deposit (SD).

OCC Option Expiration Date	<p>Enter the expiration date in yyyyymmdd format.</p> <p><b>Note:</b> This is a DTC required field for a three-party release request. It is also an OCC required field when the OCC Collateral type is Specific Deposit (SD) The day (dd) portion of the expiration date will remain optional up to Options Symbology implementation date.</p>
OCC Option Type	<p>Enter one of the following.</p> <ul style="list-style-type: none"> <li>• C: Call</li> <li>• P: Put</li> </ul> <p><b>Note:</b> This is an OCC required field when the OCC collateral type is Specific Deposit (SD).</p>
OCC Option Strike Price Int	<p>Enter the option strike price integer.</p> <p><b>Note:</b> This is a DTC required field for a three-party release request. It is also an OCC required field when the OCC collateral type is Specific Deposit (SD).</p>
OCC Option Strike Price Frc	<p>Enter the one-character fraction indicator as an eighth of a dollar (0-7).</p> <p><b>Note:</b> This is a DTC required field for a three-party release request. It is also an OCC required field when the OCC collateral type is Specific Deposit (SD).</p>

# OCC Member Release of Deposit Authorization Screen 1

The OCC Member Release of Deposit Authorization screen appears when you select option A on the OCC Collateral Loan Services screen, and allows you to authorize or cancel release requests.

## Sample Screen

```

_ Menu _ ART _ PEND _ POS _ RMC1 _ SETD _ Help
/ /
- - THE DEPOSITORY TRUST COMPANY DATE:
OCC MEMBER RELEASE OF DEPOSIT AUTHORIZATION TIME:
SCREEN 1 OF 2
=====
Signon PT: OCC:
Pledgor: CUSIP:
-----

A/C/V Plgr Quantity CUSIP CUSIP-Description Receive Update
Time Time

-
-
-
-
-
-
=====
ENTER: PRE-EDIT PF1/13: UPDATE PF10/22: BWD PF11/23: FWD
PF7/19: MENU PF8/20: END PF9/21: SIGNOFF
:00.1 01/01
  
```

## Field Descriptions

This field	Displays
Menu Bar	An access bar that allows you to return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
Signon-Pt	Your participant number and name.  <i>Note</i> - For Group Users, this is an entry field that allows you to specify the participant for whom you want to authorize or cancel requests.
OCC	The Options Clearing Corporation (OCC) participant number.
Pledgor	An entry field that allows you to enter the participant number of the pledgor whose requests you want to view.

This field	Displays
	<i>Optional.</i>
CUSIP	An entry field that allows you to enter the CUSIP number of the securities for the requests you want to view.  <i>Optional.</i>  If entered, you must also enter a <b>Pledgor</b> .
A/C/V	An entry field that allows you to enter one of the following for a selected request: <ul style="list-style-type: none"> <li>• A: To authorize the request</li> <li>• C: To cancel the request.</li> <li>• V: To view a secondary screen associated with this request</li> </ul>
Plgr	The pledgor's participant number.
Quantity	The quantity of securities to be released.
CUSIP	The CUSIP number of the securities to be released.
CUSIP-Description	The description of the security.
Receive Time	The time DTC received the release request.
Update Time	The time DTC received the most recent updated response from either the OCC member or the OCC.

# OCC Member Release of Deposit Authorization Screen 2

## Sample Screen

```

_ Menu _ ART _ PEND _ POS _ RMCI _ SETD _ _ _ Help
/ /
- - THE DEPOSITORY TRUST COMPANY DATE:
OCC MEMBER RELEASE OF DEPOSIT AUTHORIZATION TIME:
SCREEN 2 OF 2
=====
Signon PT: OCC:
Pledgor: CUSIP:
Quantity:
----- O C C -----
----- O P T I O N -----
Clearing Group ID: Symbol :
Clearing Member : Expiration Date : (YYYY MM DD)
Account Type : Type :
Account ID : Strike Price Int:
Collateral Type : Strike Price Frc:

Cross Reference :
Customer Account :
=====
PF6/18: PRIOR SCREEN PF7/19: MENU PF8/20: END PF9/21: SIGNOFF
408 :00.1 01/01

```

## Field Descriptions

This field	Displays
Menu Bar	An access bar that allows you to return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
Signon-Pt	Your participant number and name.
OCC	The Options Clearing Corporation (OCC) participant number.
Pledgor	The pledgor's participant number.
CUSIP	The CUSIP number of the securities to be released.
Quantity	The quantity of securities to be released.

P/P	<p>An indicator of whether the pledgor has requested prevent pend processing.</p> <p><i>Note: This field will only be displayed if the pledgor enters <b>P</b> in this field on the OCC Options Release of Deposit Request screen.</i></p>
CNS	<p>An indicator of whether or not the pledgor has made the securities available for CNS processing.</p> <p><i>Note: This field will only be displayed if the pledgor enters <b>1</b> in this field on the OCC Options Release of Deposit Request screen.</i></p>
OCC Clearing Group ID	The OCC clearing group identification number.
OCC Clearing Member	The OCC clearing member number.
OCC Account Type	<p>The OCC account type.</p> <ul style="list-style-type: none"> <li>• C: Customer</li> <li>• F: Firm</li> <li>• M: Market Maker</li> <li>• Z: Clearing Fund</li> </ul>
OCC Account ID	The OCC Sub-Account identification number.
OCC Collateral Type	<p>The OCC collateral type.</p> <ul style="list-style-type: none"> <li>• GE: GSE Debt</li> <li>• GS: Government Security</li> <li>• MM: Money market Fund</li> <li>• SD: Specific Deposit</li> <li>• VS: Valued Security</li> </ul>
Cross Reference	The 20-character cross reference number.
Customer Account	The customer account number.
OCC Symbol	The option trading symbol.
OCC Option Expiration Date	The expiration date of the option.
OCC Option Type	<p>The option type.</p> <ul style="list-style-type: none"> <li>• C: Call</li> <li>• P: Put</li> </ul>
OCC Option Strike Price Int	The option strike price (integer).

OCC Option Strike Price Frc	The one-character option strike price fraction indicator as an eight of a dollar.
-----------------------------	---

## OCC Member Release of Deposit Browse Screen 1

The OCC Member Release of Deposit Browse screen appears when you select option C on the OCC Collateral Loan Services screen, and allows you to view option release requests.

### Sample Screen

```

_ Menu  _ ART  _ PEND  _ POS  _ RMCI  _ SETD  _ Help
/ /
- -
THE DEPOSITORY TRUST COMPANY      DATE:
OCC MEMBER RELEASE OF DEPOSIT BROWSE  TIME:
SCREEN 1 OF 2

=====
OCC Member:                        OCC:      Status:
Pledgor:                            CUSIP:
-----

V  Plgr  Quantity  CUSIP  CUSIP-Description  Receive  Update
   |      |          |      |                   | Time    | Time St
-  -      -          -      -                   -  -      -
-  -      -          -      -                   -  -      -
-  -      -          -      -                   -  -      -
-  -      -          -      -                   -  -      -
-  -      -          -      -                   -  -      -
-  -      -          -      -                   -  -      -
=====
ENTER:                                PF10/22: BWD      PF11/23: FWD
PF7/19: MENU                          PF8/20: END      PF9/21: SIGNOFF
40  :00.1                               01/01

```

### Field Descriptions

This field	Displays
Menu Bar	An access bar that allows you to return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
OCC Member	An entry field that allows you to specify the participant number of the OCC member whose option release requests

This field	Displays
	<p>you want to view.</p> <p><b>Required</b> for OCC members; <i>optional</i> for the participant and OCC.</p>
OCC	The OCC participant number. You can overtype this value.
Status	<p>An entry field that allows you to enter one of the following:</p> <ul style="list-style-type: none"> <li>• U: To view only requests not authorized by the OCC member</li> <li>• 1: To view only requests that are authorized by the OCC member</li> <li>• 2: To view only requests cancelled by the OCC member</li> <li>• A: To view only those requests approved (released) by OCC</li> <li>• C: To view only those requests cancelled by OCC.</li> <li>• Blank: To view all requests.</li> </ul> <p><i>Note</i> – If you enter a value in this field, you must also enter the pledgor and CUSIP numbers.</p>
Pledgor	<p>An entry field that allows you to enter the participant number of the pledgor whose requests you want to view.</p> <p><b>Required</b> for the pledgor; <i>optional</i> for the pledgee or third party member.</p>
CUSIP	<p>An entry field that allows you to enter the CUSIP number of the securities for the request you want to view.</p> <p>Optional. If entered you must also enter a pledgor.</p>
V	An entry field that allows you to enter <b>V</b> to select an item. A secondary screen associated with the release request will appear.
Plgr	The pledgor's participant number.
Quantity	The quantity of securities to be released.
CUSIP	The CUSIP number of the securities to be released.
CUSIP Description	The CUSIP description of the securities to be released.
Receive Time	The time DTC received the release request.
Update Time	The time DTC received the most recent updated response from the OCC member or the OCC.
St	<p>The status of the request:</p> <ul style="list-style-type: none"> <li>• U: Unauthorized by the OCC member</li> <li>• 1: Authorized by the OCC member</li> <li>• 2: To view only requests cancelled by the OCC member</li> <li>• A: Approved (released) by OCC</li> </ul> <p>C: Cancelled by OCC</p>

# OCC Member Release of Deposit Browse Screen 2

## Sample Screen

```

__ Menu  _ ART  _ PEND  _ POS  _ RMC1  _ SETD  _ ____  _ Help
      /   /
      -
                THE DEPOSITORY TRUST COMPANY          DATE:
                OCC MEMBER RELEASE OF DEPOSIT BROWSE    TIME:
                SCREEN 2 OF 2

=====
OCC Member:                OCC:
Pledgor:                   CUSIP:
Quantity:

----- O C C -----
----- O P T I O N -----
Clearing Group ID:        Symbol :
Clearing Member :        Expiration Date :          (YYYY MM DD)
Account Type :           Type :
Account ID :             Strike Price Int:
Collateral Type :        Strike Price Frc:

Cross Reference :
Customer Account :

=====
PF6/18: PRIOR SCREEN    PF7/19: MENU          PF8/20: END          PF9/21: SIGNOFF
4B  :00.1  01/01

```

## Field Definitions

This field	Displays
Menu Bar	An access bar that allows you to return to the menu or access help for this screen. Click on the underscore next to the desired option and press ENTER.  <i>Note</i> -If you do not use a mouse, press HOME, then press TAB (if necessary) to position the cursor on the underscore.
OCC Member	Your participant number and name.
OCC	The Options Clearing Corporation (OCC) participant number.
Pledgor	The pledgor's participant number.
CUSIP	The CUSIP number of the securities to be released.
Quantity	The quantity of securities to be released.
P/P	An indicator of whether the pledgor has requested prevent pend processing.

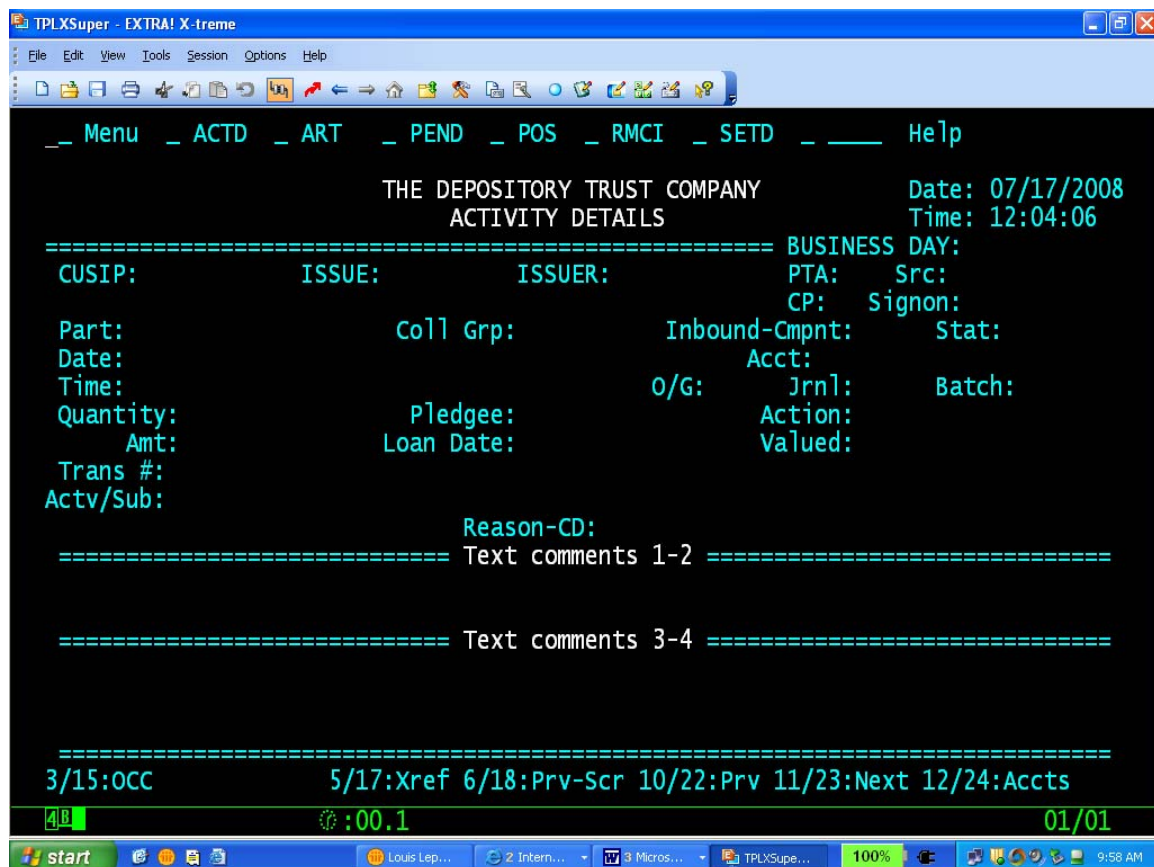
This field	Displays
	<i>Note: This field will only be displayed if the pledgor enters <b>P</b> in this field on the OCC Options Release of Deposit Request screen.</i>
CNS	An indicator of whether or not the pledgor has made the securities available for CNS processing.  <i>Note: This field will only be displayed if the pledgor enters <b>1</b> in this field on the OCC Options Release of Deposit Request screen.</i>
OCC Clearing Group ID	The OCC clearing group identification number.
OCC Clearing Member	The OCC clearing member number.
OCC Account Type	The OCC account type. <ul style="list-style-type: none"> <li>• C: Customer</li> <li>• F: Firm</li> <li>• M: Market Maker</li> <li>• Z: Clearing Fund</li> </ul>
OCC Account ID	The OCC Sub-Account identification number.
OCC Collateral Type	The OCC collateral type. <ul style="list-style-type: none"> <li>• GE: GSE Debt</li> <li>• GS: Government Security</li> <li>• MM: Money market Fund</li> <li>• SD: Specific Deposit</li> <li>• VS: Valued Security</li> </ul>
Cross Reference	The 20-character cross reference number.
Customer Account	The customer account number.
OCC Option Symbol	The option trading symbol.
OCC Expiration Date	The expiration date of the option.
OCC Option Type	The option type. <ul style="list-style-type: none"> <li>• C: Call</li> <li>• P: Put</li> </ul>
OCC Option Strike Price Int	The option strike price (integer).
CC Option Strike Price	The one-character option strike price fraction indicator as an eight of a dollar.

This field	Displays
Frc	

## ART Function

### ART – Activity Details

The Activity Details screen will be displayed when you view details for pledge transactions. If there is an activity record which has OCC pledge/release information, **the 3/15: OCC Pledge/Rlse** will be displayed at the bottom left hand side of the screen. Pressing F3 or F15 from this screen will result in the display of screen ACTIVITY Details – OCC Pledge/Release (**See next screen below**)



TPLXSuper - EXTRA! X-treme  
 File Edit View Tools Session Options Help  
 \_ Menu \_ ACTD \_ ART \_ PEND \_ POS \_ RMCI \_ SETD \_ Help

THE DEPOSITORY TRUST COMPANY  
 ACTIVITY Details - OCC Pledge/Release

Date: 07/17/2008  
 Time: 12:04:06

---

CUSIP: BUSINESS DAY:  
 Part#: TRANS #:  
 Pledgee:

---

----- O P T I O N -----

Clearing Group ID :	Symbol :
Clearing Member :	Expiration Date :
Account Type :	Type :
Account ID :	Strike Price Int:
Collateral Type :	Strike Price Frc:
Cross Reference :	
Customer Account :	

---

3/15:Prev-Scrn 8/20:End 9/21:Signoff

4.8 :00.1 01/01

start Louis Lep... 2 Intern... 3 Micros... TPLXSupe... 100% 9:58 AM