

# IMPORTANT NOTICE

**The Depository Trust Company**



**#:** B6123-10  
**Date:** 1/12/2010  
**To:** All Participants  
**Category:** Settlement  
**From:** Jack Manuel / Settlement Product Management  
**Attention:** Settlement Manager/Managing Director/Cashier  
**Subject:** Sub-Accounting

Participants are reminded that beginning February 12, 2010, the Options Clearing Corporation (OCC) will begin representing the option strike price in a decimal format for collateral types of specific deposits. The OCC will also begin treating the expiration day as a required field for all specific deposits.

In order to accommodate the remaining Sub-Accounting changes related to the Options Symbology Initiative, the below modifications will be made to DTC's PTS and PBS screens within Option 4 of the Collateral Loan Services Main Menu.

```

      _ ART  _ PEND  _ POS  _ RMCI  _ SETD  _ _____  _ Help
EAAB/COLL/GFUN      THE DEPOSITORY TRUST COMPANY
D0000065 - 11      COLLATERAL LOAN SERVICES      10:52:59
=====
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: 4
=====
ENTER :PROCESS      PF8/20:END      PF9/21:SIGNOFF

```

Non-Confidential

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- 1) Change the name of the “Strike Price Frc” field to “Strike Price Dec”.
- 2) Remove the field “(0 thru 7)” next to the Strike Price Frc field.
- 3) Discontinue DTC editing on the Strike Price Frc field to allow any 6 numeric character.
- 4) Remove the “(Note: DD is optional)” field.

Options in **red** contain the affected Sub-Accounting fields which will be modified.

**CURRENT SCREEN:**

```

_ Menu _ ART _ PEND _ POS _ RMCI _ SETD _ _____ _ HELP
EAAC/COLL/COLL          THE DEPOSITORY TRUST COMPANY          DATE: 10/14/2009
D0000065 - 11          OCC COLLATERAL LOAN SERVICES          TIME: 12:26:17

=====
** 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
=====

```

Below is a current screenshot for Free Release Returns under option 4. The fields that will be affected have been highlighted in **blue**. The layout is the same for each affected option.

**CURRENT SCREEN:**

```

_ Menu _ ART _ PEND _ POS _ RMCI _ SETD _ _____ _ HELP
TFRV/COLL/COLD          THE DEPOSITORY TRUST COMPANY          DATE: 11/04/2009
D0000065 - 11          OCC FREE RELEASE RETURN          TIME: 09:03:14

=====
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:
                  Strike Price Frc: (0 thru 7)

Cross Reference  :
Customer Account :
=====

```

The screenshots that follow display the screens participants will see beginning February 12, 2010 when using the affected options under the OCC Collateral Loan Services function.

The NEW Free Pledge screen:

```
EAAC/COLL/COLD          THE DEPOSITORY TRUST COMPANY      DATE: 10/14/2009
D0000065 - 11          OCC FREE PLEDGE SERVICE          TIME: 12:54:46
=====
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      : Type :
Account ID        : Strike Price Int:
Collateral Type   : Strike Price Dec:

Cross Reference :
Customer Account :
=====
```

The NEW Free Release Return screen:

```
EAAC/COLL/COLD          THE DEPOSITORY TRUST COMPANY      DATE: 10/14/2009
D0000065 - 11          OCC FREE RELEASE RETURN          TIME: 12:56:06
=====
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      : Type :
Account ID        : Strike Price Int:
Collateral Type   : Strike Price Dec:

Cross Reference :
Customer Account :
=====
```

The NEW Options Release of Deposit Request screen:

```

EAAC/COLL/COLD          THE DEPOSITORY TRUST COMPANY          DATE: 10/14/2009
D0000065-11           OCC OPTIONS RELEASE OF DEPOSIT REQUEST    TIME: 12:57:23
=====
Signon Pt:              OCC:              OCC Member:

Quantity:
CUSIP   :                      P/P:      CNS:

----- 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 Dec:

Cross Reference   :
Customer Account  :

=====
ENTER  :PRE-EDIT    PF1/13 :UPDATE    PF2/14 :RESTORE SCREEN ITEMS

```

The NEW Options Release of Deposit Browse screen:

The fields are displayed when viewing the details of the deposit. (Second screen)

```

EAAC/COLL/KOL3          THE DEPOSITORY TRUST COMPANY          DATE: 10/14/2009
D0000065 - 11          OCC MEMBER RELEASE OF DEPOSIT BROWSE    TIME: 13:00:21
                        SCREEN 2 OF 2
=====
OCC Member:            OCC: 981   OCC
Pledgor:               CUSIP:
Quantity:              P/P:      CNS:

----- 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 Dec:

Cross Reference   :
Customer Account  :

=====

```

Questions regarding this Important Notice may be directed to your DTCC Relationship Manager, the Settlement Hotline at 1-888-360-3822 or the undersigned at 212-855-5921.

Jack Manuel, Product Management ([jmanuel@dtcc.com](mailto:jmanuel@dtcc.com)).

