



THE OPTIONS CLEARING CORPORATION

#26252

TO: ALL FUTURES CLEARING MEMBERS AND SERVICE BUREAUS

FROM: DAN BUSBY – VICE PRESIDENT, MEMBER SERVICES

DATE: AUGUST 17, 2009

SUBJECT: DDS CHANGES FOR ISSUES & STOPS - REMINDER

Effective Friday, August 28, 2009, OCC will be modifying the Futures DDS Positions message by adding a Quantity block which will report any Issues and Stops processed on the position. Issues reduce the short position of a future that is going to delivery while Stops reduce the long position of a future that has been selected to take delivery. This change will be seen for ELX and NYL futures positions (not CFE, ONE, or PBOT futures).

When there is an Issue or Stop on a position, an additional Quantity block will be included in the message to indicate the delivery. When the Type tag (Typ) is "DLV", the Long tag will display the quantity of Stops while the Short tag will display the quantity of Issues. The Delivery Quantity block will only be displayed if there were an Issue or a Stop on the position. For example:

```
- <PosRpt RptID="913616565" BizDt="2009-04-23" ReqTyp="0" Ccy="USD">
  <Pty ID="OCC" R="21" />
  - <Pty ID="00999" R="4">
    <Sub ID="F" Typ="26" />
  </Pty>
  <Instrmt Sym="ZBE" ID="ZBE" Src="8" CFI="FFIPSX" MMY="20090921" MatDt="2009-06-17" Mult="1000" />
  <Qty Typ="SOD" Long="0" Short="777" /> ← Start of Day Quantity
  <Qty Typ="DLV" Long="0" Short="55" /> ← NEW ISSUE & STOP QUANTITY
  <Qty Typ="FIN" Long="0" Short="722" /> ← End of Day Quantity
  <Amt Typ="FMTM" Amt="-314200" />
</PosRpt>
```

Please note that the End of Day Long and Short positions are reduced by the Issue & Stop Quantities displayed in the Delivery Quantity block.

An updated version of the ENCORE DDS Guide – Developer Reference Proprietary Transmissions (v2.8) has been posted to the OCC website and can be accessed at http://www.optionsclearing.com/products/dds_ref_materials.jsp.

Clearing Members can contact their Clearing Member Representative for test messages. There are no schema changes associated with this enhancement.

If you have any questions, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424-7230. Clearing Members may also e-mail us at memberservices@theocc.com.