



NOTICE TO MEMBERS

No. 2009 – 111

October 2, 2009

SPAN PARAMETER FILES

Canadian Options Symbology Initiative

Canadian Derivatives Clearing Corporation (CDCC) commenced producing parallel SPAN files in the Canadian Options Symbology Initiative (OSI) compliant format with the batch processing on Monday, September 28, 2009.

CDCC has created a link on www.cdcc.ca for these Parallel files:

http://www.cdcc.ca/symbologie_span_en.php

CDCC will continue to create these parallel files up to and including the batch processing run on Thursday, February 11, 2010. It should be noted that these “zip” files will be prefaced with “ns”.

Commencing with the batch run on Friday, February 12, 2010, CDCC’s SPAN parameter files that are published via the standard location on the CDCC web site (http://www.cdcc.ca/clearing_mx_span_en.php) and the Chicago Mercantile Exchange’s FTP site (<ftp://ftp.cmegroup.com/pub/span/data/cdc/>) will be in the symbology compliant format with the existing naming format (cdcmdds.zip).

Clearing Members requiring additional information may contact the CDCC Operations Department.

Glenn Goucher
Senior Vice-President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation	
65 Queen Street West	800 Victoria Square
Suite 700	3 rd Floor
Toronto, Ontario	Montréal, Québec
M5H 2M5	H4Z 1A9
Tel. : 416-367-2463	Tel. : 514-871-3545
Fax : 416-367-2473	Fax : 514-871-3530

www.cdcc.ca