

**Meeting Name:** Symbology Consolidation Committee Meeting

**Date:** Wednesday, February 25, 2010

## Key Discussion Points:

### Agenda

Representatives from all Exchanges were present, except BATS.

Karen Glad, OCC gave the following update on the P-Z consolidation volume test data. The P-Z data, with a starting point of market open 02/03/10, is now available on the OSI website under the Testing quick link. OCC will not be running the P-Z volume test again. The test did not include a coordinated event with OPRA for pricing.

For details on Exchange GTC Cancel orders, please read the updated OSI Implementation guide v2.4 and/or contact the exchanges directly. The BOX exchange's GTC cancel order details were added to version 2.4.

Regarding OCC data notification on consolidation weekends, OCC will not be sending out any extra notifications for when files will be available. OCC is expecting to have files available during the normal production timelines. If OCC is running late, an email will be sent to the production operations contacts list, detailing when the file will be available.

Regarding the updates for Friday's FLEX consolidation spreadsheets notification. OCC will be posting to the OSI website, two spreadsheets both on Thursday and Friday. One will be posted in the AM with any new activity from the day before and another one will be posted in the PM. An email will be sent out by Doreen Scheulin, when the spreadsheet has been posted to the website. The Final Consolidation spreadsheet will be sent out Friday afternoon, with a FINAL description.

John Peplinski, OCC wanted to alert everyone that there is a potential for a 'S' type corporate action merger for Friday, effective Monday. Pepsi, option symbol 'PPG' and 'PAS' could have a merger effective for Monday. This will have no impact to FLEX's, but there might be a need an 'S' type corporate action setup for Friday, effective for Monday.

Charlie Hullihan, CBOE gave the following update on PM Settled Options. For products that are normally AM Settled products such as 'SPX' that have quarterly contracts traded that are PM settled, the quarterly contract will be known as 'SPXPM'. However, Index Products that are normally PM settled contracts such as

'OEX' will not have the qualifier, they will be known as just 'OEX'. This change will be effective then 'SPX' consolidates, 05/14/10.

Ken Hawley, NASDAQ stated that option symbols 'OSX', 'BKX, and 'SOX' will be utilizing the PM qualifier also.

The 03/05/10 ½ point Index consolidation test files are available including the 'S' type and .1 multiplier on the OSI website under the 'Testing' quick link.

If you have any questions regarding any of the consolidation events, please send an email to the [OSI\\_consolidation@theocc.com](mailto:OSI_consolidation@theocc.com) email list.

**Next Meeting:** Conference Call – March 5, 2010 – 9:00 AM, CT (10 AM, ET)

**Call in:** Phone: 800.582.9056 Room: \*8818637\*