



**THE FOUNDATION
FOR SECURE
MARKETS**

45775

TO: ALL CLEARING MEMBERS
DATE: SEPTEMBER 8, 2019
SUBJECT: EXPANSION OF MAXIMUM INTEGERS - POSTPONED

Previously, the OCC announced it would begin supporting six integers for prices and strikes on Futures and Options on Futures. The expansion has been postponed until further notice. Please continue to monitor Information Memos for updates.

OCC is enhancing screens and reports to accommodate six integers in the trade and settlement price for all Futures and Options on Futures. This includes, but is not limited to, screens such as Trade Inquiry, Position Inquiry, and Position Movements. It also includes reports such as the Futures Daily Position Activity and Futures Daily Position Summary. Firms that scrape reports for data should be aware of these changes.

DDS will also support six integers and Clearing Members should confirm their ability to accept and process those values. The DDS Developer Reference Guides have been updated to reflect this change.

If you have any questions regarding this memo, please contact Member Services Help Desk at the following numbers: 800-544-6091 or 800-621-6072. Within Canada, please call 800-424-7320. Clearing Members may also e-mail us at memberservices@theocc.com.