

IMPORTANT NOTICE

The Depository Trust Company



#: B0191-11
Date: March 7, 2011
To: All Participants
Category: Operations
From: Asset Services
Attention: Cashier, Operations and Announcement Processing Managers

Subject: **Important Notice B7508-10 CTAS Collateral Mortgage Adjustment (CMOAD*)
Revised available DATE**

As part of our ongoing efforts to further efficiencies, The Depository Trust & Clearing Corporation (DTCC) will implement a revision to the current Collateral Mortgage Obligation Adjustment Settlement Statement report and additional information will be added to the existing record (DO Transaction number).

These enhancements will be available **August 19th 2011**. This is to allow all Participants time to properly code there system.

The new report (CMOAD1) will be available at approximately 10:00 am Monday through Friday; DTCC will provide participants with the Collateral Mortgage Obligations Adjustment Settlement statement of adjustments that were processed between 7:00 am and 9:00 am EST

CMOADJ will be available at approximately 3:00 pm EST Monday through Friday and will provide participants with the Collateral Mortgage Obligations Adjustment Settlement statement of adjustments that were processed between 9:00 am and 2:30 pm (EST). This file is normally available from 3:00 pm until 10:00 am the following morning.

The additional information that has been added to the existing record is the DO Transaction number which will fill position 192 and have a length of 9 characters. This information is available in DTCC Functional User Guide page 15 and can be found at:

<http://www.dtcc.com/products/documentation/asset/ccf/asset/07CMOADJ.pdf>

These enhancements provide additional time for Participants and other parties to review the complex flow of information and react to time-critical data needed to service these types of securities.

Non-Confidential

DTCC is now offering enhanced access to all important notices via a new, Web-based subscription service. The new notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit http://www.dtcc.com/subscription_form.php.

To remove your name from the former system of email notifications, send a message to unsubscribe@dtcc.com.

Attached is an example of the DELIVERY ORDER transaction number in red that make up the 9 characters

10/14/2010

CUSIP: 000000000 ISSUE: 1-010 ISSUER: PTA: N Src: CNS

PFIZER INC COM CP: Signon: 00000000-00

Part: 000 0000000 Coll Grp: 0000 Inbound-Cmpnt: CNS Stat: Made

Date: 10/13/2010 Contra Part#: 0000 NSCC Acct: Gen

Time: 21:30:12 Contra Coll Grp: 0000 O/G: O Jrnl: Orig Batch: 000-000

Quantity: 81,319 3rd Party: Action: - MemosegU: N

Amt: \$0.00 Valued:

Trans #: 000400-AC (300000) CNS-Dsg: 4

Actv/Sub: 026 DO - Recv

Bill-Ctg: Reason-CD: 000

Questions regarding these enhancements can be forwarded to Bill Bainlardi at wbainlardi@dtcc.com or 212-855-2354.