

Ovation Platform – Clearing and Risk Data Layout Changes Summary

OCC

**THE FOUNDATION
FOR SECURE
MARKETS®**

Ovation Platform – Clearing and Risk Data Layout Changes Summary

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Overview

About This Document

This guide summarizes data input and output message changes in the Ovation platform compared to the ENCORE system, including:

- Data input in comma-separated values (CSV) and FIXML (Financial Information eXchange Markup Language) formats.
- Data output from the OCC Data Distribution Services (DDS) system in FIXML data format.

If you have questions or comments, please contact your Member Services representative or the OCC Help Desk at one of the following:

- 800-621-6072 or 800-544-6091 (U.S.)
- 800-424-7320 (Canada)
- memberservices@theocc.com

Data Input Changes

This guide summarizes system input changes for the following message types:

- General FIXML Input Changes
- CSV Input Changes
- DDS On Demand Positions Input Changes
- Delta Position Limits Input Changes
- Large Options Positions Reporting (LOPR) Input Changes
- Post Trades FIXML Input Changes
- Stock Loan Position Balancing Input Changes

General FIXML Input Changes

The following table lists high-level FIXML input changes in the Ovation platform compared to the ENCORE system. For more information, refer to the [Ovation Platform – DDS Output Overview Guide on the Theocc.com website](#).

| General FIXML Input Changes | |
|-----------------------------|--|
| Change | Description |
| Truncation | Although many attributes get truncated to 100, OCC cannot guarantee a maximum length on FIXML attributes. Receiving systems must perform their own truncation if OCC publishes tags with a greater length than desired. |
| Header Record | Batch header records are required for Spread Instructions and Customer Gross Margin Positions messages. The batch header is not required or validated for the other inbound FIXML messages. It can be included if a user wants to view the transactions expected on the Post Trade File Statistics screen. |

CSV Input Changes

The CSV upload function and file layouts are new with the Ovation platform. The ENCORE system does not offer the feature. For more information, refer to the [Ovation Platform – CSV Input Guide for Clearing Members on the Theocc.com website](#).

DDS On Demand Positions Input Changes

There are no specific changes for DDS On Demand Positions input messages. For more information, refer to the [Ovation Platform – DDS On Demand Positions Output Guide on the Theocc.com website](#).

Delta Position Limits Input Changes

There are no specific changes for Delta Position Limits input messages. For more information, refer to the [Ovation Platform – DDS Delta Positions Limits Reference Guide for Clearing Members on the Theocc.com website](#).

Large Options Positions Reporting (LOPR) Input Changes

There are no specific changes for LOPR input messages. For more information, refer to the [Ovation Platform – LOPR Reference Guide for Firms on the Theocc.com website](#).

Post Trades FIXML Input Changes

The following table lists changes for post trades input messages in FIXML format. For more information, refer to the [Ovation Platform – Post Trades FIXML Input Guide on the Theocc.com website](#).

| Post Trades FIXML Input Changes | | |
|---|---|---|
| Message | Change | Description |
| Clearing Member Trade Assignment (CMTA) Transfers | Exchange tag no longer included | The Exchange (Exch) tag is not required on inbound CMTA transfer messages. OCC accepts the tag but does not use it for processing. |
| | Settlement of Commission and Clearing Fees (SCARF) decommissioned | OCC no longer supports SCARF. Therefore, the Miscellaneous Fees (MiscFees) block should not be included in the message. |
| | Actionable identifier/Account number information | The Actionable identifier/ Account number is available on both the buy and sell side of the CMTA transfer. A value is required for all CMTA transfers on the To Side. If the information is only supplied on the From Side, the CMTA transfer is accepted, and the Actionable Identifier/Account Number is populated on both the From and To sides on the outbound files. |
| Do Not Exercise Declarations (DNEDs) | Transmission renamed | EED/DNED instructions are included in Contrary Exercise Intention messages. |
| Expiring Exercise Declarations (EEDs) | Submission of 'ALL' no longer processed | Submission of an EED/DNED for "ALL" contracts using the Txt tag is no longer allowed. Firms wanting an entire EED or DNED quantity should enter the full explicit quantity. If the Txt tag is submitted with "ALL", it is passed through as informational data. |

| Post Trades FIXML Input Changes | | |
|---|---|---|
| Message | Change | Description |
| | Modify through DDS | <p>OCC accepts a positive or negative number to modify a contrary intention. A new quantity would be a positive value while an updated quantity could be a negative or positive value. For example, a firm initially submits a contrary with a quantity of 10. If they later decide to modify from the quantity of 10 to 8, they would populate the contrary quantity with -2. If a firm modifies the quantity from 10 to 12, the quantity field is populated with 2.</p> <p>The submission of all EEDs or DNEDs quantities is cumulative and processed in the order received. However, if the cumulative quantity falls below 0, the remaining amount will be discarded.</p> <p>Examples:</p> <ol style="list-style-type: none"> 1. If a firm submits an EED in the customer account of 10, 20 and -5 for the same series, OCC attempts to exercise 25 versus the final long position. 2. If a firm submits an EED in the customer account of 10 and -25, OCC will reduce the 10 quantity to 0 and discard the remaining 15. |
| Exercise Notice | Transmission renamed | Exercise Notice messages are renamed as Standard Exercise Intention messages. |
| | Modify through DDS | <p>OCC accepts a positive or negative number to modify exercise instructions. A new quantity would be a positive value while an updated quantity could be a negative or positive value. For example, a firm initially submits an exercise with a quantity of 10. If they later decide to modify from the quantity of 10 to 8, they would populate the exercise quantity with -2. If a firm modifies the quantity from 10 to 12, the quantity field is populated with 2.</p> <p>The submission of all exercise quantities is cumulative and processed in the order received.</p> <p>If a firm submits exercises of 10, 20 and -5 for the same series, OCC attempts to exercise 25 versus the final long position.</p> |
| | Submission of 'ALL' no longer processed | Submission of an exercise for "ALL" contracts using the Txt tag is no longer processed. If the Txt tag is submitted with "ALL", it is passed through as informational data. |
| Futures Allocation Instruction / Give Ups | Transmission renamed | Futures Allocation Instruction message are renamed to Give Up messages. |
| | Processing | Give ups are now considered trade management and not position management. This means a submitter can no longer allocate more than the trade quantity, and the system creates a new trade with a new trade ID once claimed. The new trade may be given up again. When submitting a give up, the trade ID assigned by the OCC system (tag 70) must be used. |
| | Tag removal | The Side tag which identifies the buy or sell side is not required on the give up. OCC takes the buy/sell code from the original trade and passes it along on the give up. |

| Post Trades FIXML Input Changes | | |
|---|---|---|
| Message | Change | Description |
| | Tag removal | The Party Block identifying the Account Number (R=24 for Tag 452) is not required on a give up. The give up inherits the account number from the trade and is included in the outbound message. |
| | Tag removal | OCC no longer supports miscellaneous fees on Give Ups. Two tags have been removed. <ul style="list-style-type: none"> ■ MiscFeeAmt (Tag 137) ■ MiscFeeType (Tag 139) |
| Futures Allocation Report Acknowledgement / Take Up | Transmission renamed | Futures Allocation Report Acknowledgement messages are renamed as Take Up messages. |
| Gross Position Adjustment | Decommissioned | The Gross Position Adjustment transmissions to OCC are decommissioned. |
| Holding Submission | Decommissioned | OCC no longer clears futures products that require holding information, so the inbound transmissions is decommissioned. |
| Position Adjustment | Additional Party block for Actionable identifier/Account number information | An additional party block has been added to the message to include an Actionable identifier/Account number information. |
| Position Change Submission (PCS) | Late PCS is available | OCC allows late PCS submitted after the nightly cutoff and processes it in the morning. OCC continues to accept regular nightly PCS. The same PCS layout is used for both. |
| Spreads | Actn tag enumeration change | For the Action tag (Actn), Cancel (Actn=3) is no longer supported. Users can only submit new transactions (Actn=1) |
| Transfer of Account | Two-sided Account Transfers | Previously, with large transfers, one firm would submit a transfer of account file by including both the originator and contra side of the transfer creating the matched transfer. With Ovation, the transfer file can include only one side of the file, and the contra party accepts the transfer via the User Interface. Both sides are not allowed in a file and the contra side transactions would be rejected if submitted. |
| Trade Update | Updates are no longer allowed to create a give up. | The Trade Update message cannot be used to create a give up. As a result, the AllocInd tag (Tag 826) no longer be included. |
| | Additional tags to support Average Pricing | Two new tags support the addition of trades to an Average Price Group. <ul style="list-style-type: none"> ■ AvgPxInd (Tag 819) ■ AvgPxGrpID (Tag 1731) |

Stock Loan Position Balancing Input Changes

The following table lists changes for Stock Loan Position Balancing CSV input. For more information, refer to the [Ovation Platform – Stock Loan Position Balancing Input Guide on the Theocc.com website](#).

| Message | Change | Description |
|-----------------------------------|---|--|
| Stock Loan Position Balancing CSV | Market Loan positions are no longer required to be submitted. | <p>Clearing Members do not have to make changes. However, they only need to send positions for bilateral loans, not market loans. If market loans are sent to OCC, they will be ignored. OCC will ignore the following detailed fields for market loans:</p> <ul style="list-style-type: none"> ■ Record Position 3 – Program Code – AQS is not required and will be ignored if submitted. ■ Record Position 8 – Rebate Rate is only applicable to market loans which are not required. If submitted, OCC will ignore. |

Data Output Changes

This guide summarizes system output changes for the following message types:

- General DDS Output Changes
- DDS Collateral Output Changes
- DDS Delta Position Limits Output Changes
- DDS Market Data Output Changes
- DDS On Demand Positions Output Changes
- DDS Risk Based Haircuts/Customer Portfolio Margining (RBH/CPM) Output Changes
- DDS Stock Loan Output for the Hedge Program Changes
- DDS Stock Loan Output for Market Loan Program Changes
- DDS Trades, Positions, and Exercise and Assignments Output Changes
- Large Options Positions Reporting (LOPR) Output Changes

General DDS Output Changes

The following table lists high-level DDS application changes in the Ovation platform compared to the ENCORE system. For additional DDS overview information, refer to the [Ovation Platform – DDS Output Overview Guide on the Theocc.com website](#).

| General DDS Output Changes | |
|--|--|
| Change | Description |
| Order of tags within a message | The ordering of tags within a message may be different in the Ovation platform. Firms should use a standard XML parser and not expect a file to be parsed with a specific order |
| Report IDs | With the launch of Ovation, all reference data will be published with new Report IDs (RptIDs), and these IDs will not be consistent day over day or between message types. |
| Start of Day message for Extended Trading Hour (ETH) session | A Start of Day message will no longer be offered for the ETH session. It will continue to be offered for the regular session. |
| Timestamp offset | For messages with a timestamp: In the Ovation platform, execution times and transaction times display in Coordinated Universal Time (UTC) with no offset. In the ENCORE system, post trade and collateral messages have an offset of 5 hours and stock loan messages have an offset of 6 hours. |
| Truncation | Although many attributes will be truncated to 100, OCC cannot guarantee a maximum length on FIXML attributes. Receiving systems must perform their own truncation if OCC publishes tags with a greater length than desired. |
| Zipped files | All batch files will be zipped and compressed. With ENCORE, although some files were compressed, no files were zipped. |

DDS Collateral Output Changes

The following table lists changes for DDS Collateral output messages. For more information, refer to the [Ovation Platform – DDS Collateral Output Guide on the Theocc.com website](#).

| DDS Collateral Output Changes | | |
|-------------------------------|---------------------------------------|--|
| Message | Change | Description |
| Account Summary | Some Pay/Collect codes no longer used | <p>The following Pay/Collect types (Tag 1708) are no longer supported with Ovation:</p> <ul style="list-style-type: none"> ■ 7 – Equity intraday trade premium ■ 8 – Index intraday trade premium ■ 17 – Position pledge ■ 18 – Escrow premium ■ 23 – Intraday premium ■ 26 – Range options ■ 28 – USD trade premium fail ■ 29 – Trade premium fail ■ 36 – OTC deal premium ■ 37 – OTC post deal premium |

Delta Position Limits Output Changes

There are no specific changes for Delta Position Limits output messages. For more information, refer to the [Ovation Platform – DDS Delta Positions Limits Reference Guide for Clearing Members on the Theocc.com website](#).

DDS Market Data Output Changes

The following table lists changes for DDS Market Data output messages. For more information, refer to the [Ovation Platform – DDS Market Data Output Guide on the Theocc.com website](#).

| DDS Market Data Output Changes | | |
|---|---|---|
| Message | Change | Description |
| Eligible Securities | Updates are made on the effective date rather than the date prior to the effective date | The Eligible Securities file provides a list of all securities eligible for stock loan and/or collateral. Currently the file is produced at approximately 6:30 pm CT each day and contains the current business date within the file. With Ovation, OCC will be changing the timing of the system date roll. As a result of this change, the next business date will be listed within the file. Note there will be no change to the expected transmission time of 6:30 pm CT. |
| Escrow Program Eligible Security Report | Decommissioned | The Ovation platform does not include the Escrow Program Eligible Security Report. |
| Full Derivative | New terminology: | Product is referred to as a derivative. |

| DDS Market Data Output Changes | | |
|---|---|--|
| Message | Change | Description |
| Full Tradable Instrument Derivative and Tradable Instrument Updates | <ul style="list-style-type: none"> ■ Derivative ■ Tradable Instrument | Series is referred to as a tradable instrument. |
| Full Derivative Derivative and Tradable Instrument Updates | Removed tags | <p>The below tags have been removed since product is no longer supported by OCC:</p> <ul style="list-style-type: none"> ■ RngLen – Range length (Tag CUST) ■ RngIntvl – Range interval (Tag CUST) ■ CapValu – Capped value (Tag CUST) <p>The below tag has been removed since it was not utilized in ENCORE or Ovation:</p> <ul style="list-style-type: none"> ■ NTPosLmt – Near term position limit (Tag 971) |
| | Removed enumerations since products are no longer supported | <p>Desc (Tag 107) – Removed subclassification enumerations:</p> <ul style="list-style-type: none"> ■ BINY – Binary ■ RNGE - Range <p>SetMeth (Tag 1039) – Removed settlement method enumerations:</p> <ul style="list-style-type: none"> ■ CFR – Cash fixed return ■ PHYS – Physical |
| | New tag | <p>A new tag (Tag 317) has been added to the Full Derivative and Updates to identify an unknown deliverable. If the deliverable on a derivative is not known, OptA = U (Unknown) will be included in the message.</p> <p>If there are multiple unknown deliverables, the Underlying block has only one tag.</p> |
| Tradable Instrument Updates | CorpActn can reflect multiple corporate action types | On the SecListUpt modify message, the CorpActn tag can contain multiple corporate action types. In ENCORE, the tag is limited to one corporate action. |

DDS On Demand Positions Output Changes

There are no specific changes for DDS On Demand Positions output messages. For more information, refer to the [Ovation Platform – DDS On Demand Positions Output Guide on the Theocc.com website](#).

DDS RBH/CPM Output Changes

The following table lists changes for DDS Risk Based Haircuts/Customer Portfolio Margining (RBH/CPM) output messages. For more information, refer to the [Ovation Platform – DDS RBH/CPM Output Guide on the Theocc.com website](#).

| DDS RBH/CPM Output Changes | | |
|----------------------------|---|---|
| Message | Change | Description |
| All RBH/CPM files | Changes to List ID and Additional Product ID tags | <ul style="list-style-type: none"> ■ ListID – List ID (tag 1465) – With the launch of Ovation, some ListID values are a unique |

| DDS RBH/CPM Output Changes | | |
|----------------------------|--------|---|
| Message | Change | Description |
| | | <p>internal ID and may no longer be consistent day over day.</p> <ul style="list-style-type: none"> AltID – Additional product ID (tag 455) – With the launch of Ovation, some AltID values are a unique internal ID and may no longer be consistent day over day. |

DDS Stock Loan Hedge Program Output Changes

The following table lists changes for Stock Loan Hedge Program DDS output messages. For more information, refer to the [Ovation Platform – DDS Stock Loan Output Guide – Hedge Program on the Theocc.com website](#).

| DDS Stock Loan Hedge Program Output Changes | | |
|---|------------------------|---|
| Message | Change | Description |
| <p>Stock Loan Position and Mark To Market Report</p> <p>Stock Loan Adjusted Position Report</p> | New tag added (PosID) | <p>Encore produced a single position for the Hedge program per combination of Lender, Borrower, and CUSIP. The Ovation Stock Loan system maintains each new loan as a different contract. Ovation produces multiple position messages for the same combination of Lender, Borrower, CUSIP based on how and when the loans were created in OCC. OCC has added a new tag (PosID) to uniquely identify a position in the Ovation platform.</p> |
| Stock Loan Trades | Tags and Block removed | <p>The Stock Loan Trade message only applies to Hedge loans, and certain tags are no longer needed. The following will be removed:</p> <p>Tag</p> <ul style="list-style-type: none"> RptID – Exchange Trade Reference – Tag 1005 <p>Party Blocks</p> <ul style="list-style-type: none"> Role – 2 - Executing Broker Role – 24 – Customer Account |

DDS Stock Loan Market Loan Program Output Changes

The OCC Market Loan Program, which is pending regulatory approval, is new with the Ovation platform. The [Ovation Platform – DDS Stock Loan Reference Guide – Market Loan Program](#) includes message layout tables for the transmissions that OCC sends to clearing members who are participating in the Market Loan Program. Clearing members should review the new guide in its entirety.

DDS Trades, Positions, and Exercise and Assignments Output Changes

The following table lists changes for DDS Trades, Positions, and Exercise and Assignments output messages. For more information, refer to the [Ovation Platform – DDS Trades, Positions, and Exercise and Assignment Output Guide on the Theocc.com website](#).

| DDS Trades, Positions, and E&A Output Changes | | |
|---|---|--|
| Message | Change | Description |
| Adjusted Positions | Transmission decommissioned | The Intraday Adjusted Positions message is no longer supported. |
| | Business date | In ENCORE, adjusted positions were created prior to OCC rolling the business date to the next day. In Ovation, adjusted positions are done after the date roll, and therefore the business date is the next business day. |
| Customer Gross Margins Position | Transmission decommissioned | The Customer Gross Margins Position message is no longer supported. |
| Exercise and Contrary Intentions Acknowledgements | Expiring Exercise Declaration (EED) and Do Not Exercise Declaration (DNED) instructions are called contrary intentions. | Acknowledgement messages for EED and DNED are referred to as Contrary Intentions Acknowledgement messages. |
| | OCC no longer supports the "ALL" enumeration in the Txt tag. | Members must supply explicit quantities to OCC. |
| | Exercise and Contrary Intentions Acknowledgement messages include changes submitted using the user interface (GUI). | In the ENCORE system, a contrary intention or exercise does not generate a DDS message if the transaction is updated using an ENCORE screen. With Ovation, DDS acknowledgement messages are generated for GUI transactions. DDS Acknowledgment messages include new or updated quantities. An updated quantity could be a negative or positive value. If a firm modifies the quantity from 10 to 8, the quantity field is populated with -2. If a firm modifies from 10 to 12, the quantity field is populated with 2. |
| Give ups – (formerly Futures Allocations) | Transmission renamed | Futures Allocation messages are renamed as Give Up messages. |
| | Reversals are supported | Recipients must be able to process reversals, which are identified as Stat = 7 (Reversed). |

DDS Trades, Positions, and E&A Output Changes

| Message | Change | Description |
|------------------------------|--|--|
| | New tags added | <p>New tags are:</p> <ul style="list-style-type: none"> ■ CustOrdHdlInst - Tag 1031 (FIA Execution Source Code) ■ IndAllocID2 – Tag 989 – The IndAllocID2 is the OCC Trade ID created by a claimed give up. Depending on whether your firm is the give up or take up firm, different data will be displayed. <ul style="list-style-type: none"> ● For give up firms, this ID is populated with the OCC Trade ID of the trade being given up. ● For take up firms, it will be blank while unclaimed. Once accepted, it reflects the OCC Trade ID of the newly created trade. ● Clearing Members will use this new ID to submit further give ups and regulators/exchanges should store this to track further give ups. |
| | Tags removed | <p>The following tags have been removed from the Instrmt block:</p> <ul style="list-style-type: none"> ■ Amt block for Cres – Cash Residual Value ■ Misc Fees block ID – Regulatory, Other Clearing Fees |
| Gross Position Adjustment | Generated from Position Change Submissions (PCS) | OCC no longer supports the inbound Gross Position Adjustment post trade submission. The Gross Positions Adjustment output message only reflects activity done as a result of OCC receiving PCS information. |
| | Late PCS | OCC processes two cycles of PCS; the standard nightly cycle and late PCS which is submitted in the morning. The Gross Position Adjustments will reflect transactions submitted in either cycle. |
| Positions – Futures | Removed Issue and Stop tags for futures | The Qty block associated with delivery of issues and stops is not populated, since OCC no longer supports issues and stops. |
| Positions – Options | Removed Event Block and Amount Block tags for options. | Settlement date and intrinsic value for cash settled options are no longer applicable. Therefore, Evnt Block and Amt Block tags are no longer populated. |
| Rejected Holding Submissions | Transmission decommissioned | OCC no longer clears futures products that require holding information. |
| Rejected Trade Updates | New tags to support average pricing for options on futures and futures products. | <p>New tags to support average pricing are:</p> <ul style="list-style-type: none"> ■ AvgPxGrp – Tag 819 ■ AvgPxGrpID – Tag 1731 |

DDS Trades, Positions, and E&A Output Changes

| Message | Change | Description |
|---------------------------|---|---|
| Trades | Contra party (Rpt Side) is no longer included on trade message. | <ul style="list-style-type: none"> ■ Clearing members: Trade messages include only the clearing member's side of the trade. If a clearing member is on both the buy and sell sides, the Ovation platform sends two Trade messages. ■ Trade sources and regulatory agencies: For each matched trade, two trade messages are created with each message representing one side (buy or sell side) of the trade. Matched trades can be connected by the CSN Number (MtchID). |
| | Tags removed from the RptSide block | <p>The following tags have been removed from the RptSide block:</p> <ul style="list-style-type: none"> ■ AllocInd – Trade allocation indicator ■ Cpcty – Linkage trade type ■ OrdInptDev – Linkage originating exchange |
| | InptDev (Input Device) enumeration change for trade messages | The enumeration for real time trade messages changes from MQ to RTFX., and batch trade messages from MR to FXML. |
| | Pended trade messages no longer generated | OCC no longer sends trades messages for pending trades. |
| | New Tag 1031 (FIA Execution Source Code) for options on futures and futures. | <p>New tag is:</p> <ul style="list-style-type: none"> ■ CustOrdHdlInst - Tag 1031 (FIA Execution Source Code) |
| | Execution times in UTC format | Execution time (TrdRegTS, tag 796) appears in UTC format, regardless of the time zone format in which OCC receives the data. |
| Trade Updates | Give up changes not allowed on trade updates . AllocInd removed from Trade Updates. | Changes to give ups are allowed in ENCORE on trade updates but are not allowed in the Ovation platform. To add or change a give up, submit a Give up. |
| | New tags to support Adding/Removing trades from an APG using trade updates | <p>Trades can be added or removed from an Average Price Group using a Trade Update</p> <p>The Average Price Indicator (AvgPxInd), (AvgPxGrp – Tag 819) and Average Price Group (AvgPxGrpID – Tag 1731) tags are used to add/remove a trade from a group.</p> |
| | Execution times in UTC format | Execution time (TrdRegTS, tag 796) appears in UTC format, regardless of the time zone format in which OCC receives the data. |
| Transfers and Adjustments | Reversals are supported | Recipients must be able to process reversals, which are identified as TransTyp = 4 (Reversal/Backout). |

DDS Trades, Positions, and E&A Output Changes

| Message | Change | Description |
|---------|--|--|
| | Futures – Tags removed from Instrmt block | The following tags have been removed from the Instrmt block: <ul style="list-style-type: none"> ■ ID – Exchange symbol ■ Exch – Exchange indicator |
| | CMTA Transfers - Exchange tag no longer applicable to CMTA Transfers. | OCC no longer supports the Exchange (Exch) tag. |
| | CMTA Transfers - Settlement of Commission and Clearing Fees (SCARF) decommission | OCC no longer supports the Miscellaneous Fees block. |

LOPR Output Changes

There are no specific changes for LOPR DDS output messages. For more information, refer to the [Ovation Platform – LOPR Reference Guide for Firms on the Theocc.com website](#).

Revision History

| Edition | Date | Edition Updates |
|---------|------------|---|
| 1.0 | 12/5/2022 | Initial edition |
| 1.1 | 12/19/2023 | <ul style="list-style-type: none"> ■ Updated title of <i>CSV Input Guide for Clearing Members</i>. ■ For DDS Market Data output changes, clarified the update timing for the Eligible Securities message. ■ Added information for DDS RBH/CPM output change. ■ Added reference to DDS Stock Loan Output Guide – Market Loan Program. ■ For DDS Trades, Positions, and E&A output, added execution time format information for the Trades and Trade Updates messages. |
| 1.2 | 2/12/2024 | <ul style="list-style-type: none"> ■ Updated header record requirement description in the “General FIXML Input Changes” table. ■ Removed reference to usage of insignificant white spaces from the “General DDS Output Changes” table. ■ Removed references to LOPR FIXML input changes for corporate actions. |