

# Ovation Platform – DDS Stock Loan Output Guide – Market Loan Program

**OCC**

**THE FOUNDATION  
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MARKETS®**

# Ovation Platform – DDS Stock Loan Output Guide – Market Loan Program

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# Overview

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## About This Document

This *OCC Ovation Platform – DDS Stock Loan Reference Guide – Market Loan Program* includes information about the OCC Market Loan Program, which is pending regulatory approval. The guide contains message layout tables for the transmissions that OCC sends to clearing members who are participating in the Market Loan Program. Clearing members should review this new guide in its entirety.

## DDS and FIXML Messages

The OCC Data Distribution Services (DDS) system transmits messages using the FIXML (Financial Information eXchange Markup Language) data formatting standard. Refer to the *Ovation Platform – DDS Overview Guide* for more information about the DDS system and FIXML messages. The guide is available on the [Theocc.com](http://Theocc.com) website.

FIXML Schema is the data standard for the DDS system. For all parsing and validation, Stock Loan uses **fixml-occ-5-0-sp2.xsd**.

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](mailto:memberservices@theocc.com)

## Market Loan Program

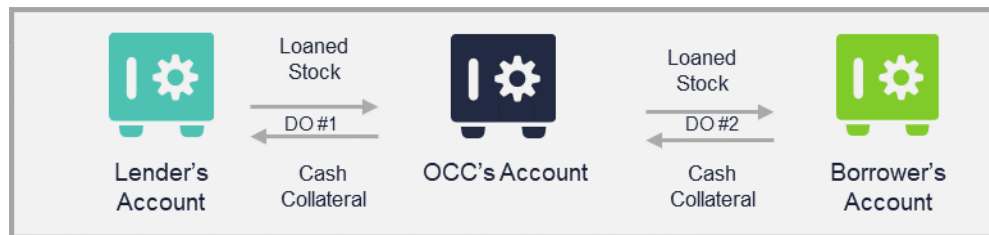
This document explains the functionality and the flow of messages for the Market Loan Program at OCC.

Under the Market Loan Program, the OCC Stock Loan system accepts transactions from loan markets (such as ECS) for clearing through OCC and settlement at DTC.

Once a new loan transaction has been executed, the loan market will notify OCC of the new loan.

OCC produces and submits a pair of valued delivery orders (“DO”) for processing at DTC. For a new loan, the first DO instructs DTC to transfer the quantity of shares being lent from the lender’s DTC account to OCC’s DTC account (982) versus the collateral amount. The second DO instructs DTC to transfer the same quantity of shares from OCC’s DTC account to the borrower’s DTC account versus the same collateral amount.

The following diagram illustrates the delivery order flow.



DTC confirms that the shares are available in the lender’s account and that the borrower has enough credit to pay the collateral amount. If both validations pass, then DTC simultaneously transfers the shares versus collateral amount from the lender to the borrower via OCC’s account. DTC then notifies the lender, OCC, and the borrower that the settlement is made. OCC updates its books and records based upon the settlement message from DTC and then notifies the loan market, lender, and borrower that the new loan was processed and a cleared contract has been created.

Certain lifecycle events such as renegotiated rebate rates (“rerates”), returns, recalls, and buy-ins are also submitted to OCC directly from the loan market, lender, or borrower. If a transaction is modifying an existing stock loan contract, then the system confirms that the referenced contract is valid and can be amended.

# Messages

This guide provides FIXML transmission layouts for the following messages:

- Stock Loan Transaction Status Update Message
- Stock Loan Position and Mark to Market Report
- Stock Loan Contract Adjustment Message

## Layout Formatting

Layouts in this document use arrows to indicate component block levels.

Message Layout Legend – Component Block Level Examples	
→ Pty	One arrow precedes a component block that is one level down.
→ → Sub	Two arrows precede a component block that is two levels down.

# Stock Loan Transaction Status Update Message

FIX Message	Trade Capture Report
Delivery Options	Real time

## Overview

OCC sends Stock Loan Transaction Status Update messages to clearing members for the final confirmations associated with each trade or transaction that is submitted through the loan market.

This message is sent to the lender and borrower for the following trade statuses:

- New loan made at DTC.
- Return made at DTC.
- Recall accepted at OCC.
- Modify recall accepted at OCC.
- Buy-in completed at OCC.
- Sell-out completed at OCC.
- Rerate accepted at OCC.

OCC has enriched the outbound messages with an updated structure that contains new information on the trades and transactions including:

- Trade confirmations for new transactions such as rerate, recall, buy-ins, and sell-outs.
- Fixed or floating rate on a loan.
- Rerates with effective dates.
- Term on a loan.
- Complete information on buy-ins and sell-outs, including price and fees.
- Updated structure for representation of DTC accounts for the lender and borrower.

## Stock Loan Transaction Status Update

Stock Loan Transaction Status Update					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
TrdCaptRpt					
	RptID	Unique identifier for the report	571	String	450391670
	TrdID	OCC transaction ID	1003	String	HHGGFRD8
	RptTyp	Type: <ul style="list-style-type: none"> <li>■ 0 – Submit trades and transactions</li> <li>■ 4- Modify recall instructions</li> </ul>	856	Integer	0
	RptRefID	Reference transaction ID for the current transaction: <ul style="list-style-type: none"> <li>■ Transaction ID of a return or buy-in or Corporate Action or modify recall that has reduced a recall (RptTyp is 4)</li> </ul>	572	String	88964
	OrigTrdID	OCC contract ID	1126	String	OCC5567
	TrdDt	As of date (YYYY-MM-DD)	75	LocalMkt Date	2022-05-17
	BizDt	Clearing business date (YYYY-MM-DD)	715	LocalMkt Date	2022-05-18
	TxnTm	Transaction time	60	UTCTime stamp	2022-05-17T07:48:13
	TrdTyp	Trade type: <ul style="list-style-type: none"> <li>■ 52 – Anonymous</li> </ul> (For anonymous trades transactions only)	828	Integer	52
	TransTyp	Trade report transaction type: <ul style="list-style-type: none"> <li>■ 0 – New loan</li> <li>■ 100 – Return</li> <li>■ 101 – Contract modify (rerate)</li> <li>■ 102 – Recall</li> <li>■ 103 – Buy-in</li> <li>■ 104 – Sell-out</li> </ul>	487	Integer	0
	LastQty	Transaction quantity (shares)	32	Quantity	205
	LastPx	Transaction price (For buy-in/sell-out price. Contains up to 6 decimal places.)	31	Price	1075.887554



Stock Loan Transaction Status Update					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	TrdRptStat	Trade report status: <ul style="list-style-type: none"> <li>■ 0 – Accepted (Made at DTCC and accepted by OCC)</li> </ul>	939	Integer	8
	LinkID	ID of a new contract created because of a partial rerate	820	String	OCC1234
Hdr					
	MsgTyp	Message type: <ul style="list-style-type: none"> <li>■ AE – Trade Capture Report</li> </ul>	35	String	AE
	ApplVerID	Application version ID: <ul style="list-style-type: none"> <li>■ 9 – FIXML 5 SP2</li> </ul>	1128	String	9
	SID	Sender ID (OCC)	49	String	OCC
	TID	Target ID: <ul style="list-style-type: none"> <li>■ ECS – EquiLend Clearing Services</li> </ul>	56	String	ECS
→ Instrmt					
	Sym	Symbol	55	String	QUR
	ID	CUSIP	48	String	123456789
	Src	ID source: <ul style="list-style-type: none"> <li>■ 1 – CUSIP</li> </ul>	22	String	1
	Prod	Product type: <ul style="list-style-type: none"> <li>■ 5 – Equity</li> </ul>	460	Integer	5
→ FinDetls					
	TrmTyp	Termination type: <ul style="list-style-type: none"> <li>■ 2 – Term</li> <li>■ 4 – Open</li> </ul>	788	Integer	2
	EndDt	End date (YYYY-MM-DD)	917	LocalMkt Date	2022-05-18
→ Pmt					
	Typ	Payment type: <ul style="list-style-type: none"> <li>■ 14 – Rebate rate</li> </ul>	40213	Integer	14
	SubTyp	Rebate rate type: <ul style="list-style-type: none"> <li>■ 9 – Fixed</li> <li>■ 10 – Floating</li> </ul>	40993	Integer	10

Stock Loan Transaction Status Update					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	Rt	Fixed rate value (Can be positive or negative.)	43097	Percentage	2.03
	Ndx	Floating rate index name: <ul style="list-style-type: none"> <li>OBFR – Overnight bank funding rate</li> </ul>	43098	String	OBFR
	Spread	Basis points plus or minus the index For example, 10 or -10 means 10 basis points plus or minus OBFR.	43101	PriceOffset	10
	Dt	Effective date of rebate rate (YYYY-MM-DD) Applies to rerates only. If no value is provided, OCC uses the current date.	40222	LocalMkt Date	2022-05-18
→ Pmt					
	Typ	Type: <ul style="list-style-type: none"> <li>100 – Buy-in or sell-out fees (if applicable)</li> </ul>	40213	Integer	100
	Amt	Buy-in or sell-out fee amount	40217	Amount	75
	Ccy	Currency	40216	Currency	USD
→ Amt					
	Typ	Type of settlement amount: <ul style="list-style-type: none"> <li>SETL – Settlement value</li> </ul>	707	String	SETL
	Amt	Amount value (Up to two decimal places)	708	Amount	402569.33
	Ccy	Currency	1055	Currency	USD
→ RptSide					
	Side	Side: <ul style="list-style-type: none"> <li>F – Lend</li> <li>G – Borrow</li> </ul>	54	Character	F
→ → Pty					
	ID	DTC number of clearing member (4 characters)	448	String	0064
	R	Party role: <ul style="list-style-type: none"> <li>124 –CSD participant</li> </ul>	452	Integer	124
→ → Pty					

Stock Loan Transaction Status Update					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	ID	Clearing member number (5 characters)	448	String	00608
	R	Party role: ■ 4 – Clearing firm	452	Integer	4
→ → → Sub					
	ID	Account type: ■ C – Customer ■ F – Firm ■ M – Market maker	523	String	C
	Typ	Sub type: ■ 26 – Position account type	803	Integer	26
→ → Pty					
	ID	Sub account acronym	448	String	XXX
	R	Party role: ■ 38 – Sub account	452	Integer	38
→ RptSide					
	Side	Side: ■ F – Lend ■ G – Borrow	54	Character	G
→ → Pty					
	ID	DTC number of clearing member (4 characters)	448	String	0064
	R	Party role: ■ 124 – CSD participant	452	Integer	124
→ → Pty					
	ID	Clearing member number (5 characters)	448	String	00501
	R	Party role: ■ 4 – Clearing firm	452	Integer	4
→ → → Sub					

Stock Loan Transaction Status Update					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	ID	Account type: <ul style="list-style-type: none"> <li>■ C – Customer</li> <li>■ F – Firm</li> <li>■ M – Market maker</li> </ul>	523	String	C
	Typ	Sub type: <ul style="list-style-type: none"> <li>■ 26 – Position account type</li> </ul>	803	Integer	26
→ → Pty					
	ID	Sub account acronym	448	String	XXX
	R	Party role: <ul style="list-style-type: none"> <li>■ 38 – Sub account</li> </ul>	452	Integer	38

# Stock Loan Position and Mark to Market Report

FIX Message	Position Report
Delivery Options	Batch file

## Overview

OCC sends Stock Loan Position and Mark to Market Reports to the loan market, lender, and borrower every business day for each open stock loan contract.

OCC has enriched the outbound messages with an updated structure that contains new information for stock loan contracts including:

- Unique OCC contract ID to identify each contract cleared by OCC.
- Term on contract, if any, for informational purposes.
- Rebate on the contract.
- Daily rebate amount.
- Accrued rebate amount for the month for settlement.
- Recalls with buy-in effective date associated to the contract.
- Start of day (SOD) and end of day (EOD) contract values.
- Updated structure to contain full account information for the lender and borrower.

## Stock Loan Position and Mark to Market Report

Stock Loan Position and Mark to Market Report					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
PosRpt					
	RptID	Unique identifier for the Position Report message	721	String	1129370363
	PosID	Contract ID in OCC system	2618	String	OCC1234
	BizDt	Clearing business date (YYYY-MM-DD)	715	LocalMktDate	2022-05-18
	ReqTyp	Request type: ■ 0 – Positions	724	Integer	0
	Ccy	Currency	15	Currency	USD
	SetPx	Settlement price (mark price)	730	Price	32.5
	PriSetPx	Prior settlement price (prior mark price)	734	Price	33.5
→ Pty					
	ID	Clearing group name	448	String	OCC
	R	Party role: ■ 21 – Clearing organization (OCC)	452	Integer	21
→ Pty					
	ID	Clearing member number	448	String	00608
	R	Party role: ■ 8 – Lender	452	Integer	8
→ → Sub					
	ID	Account type: ■ C – Customer ■ F – Firm ■ M – Market maker	523	String	C
	Typ	Sub type: ■ 26 – Position account type	803	Integer	26
→ → Sub					
	ID	DTCC participant number	523	String	608
	Typ	Sub type: ■ 17 – DTCC participant number	803	Integer	17
→ → Sub					

Stock Loan Position and Mark to Market Report					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	ID	Sub account acronym	523	String	XXX
	Typ	Type: ■ 11 – Sub account	803	Integer	11
→ Pty					
	ID	Clearing member number	448	String	123
	R	Party role: ■ 110 – Borrower	452	Integer	110
→ → Sub					
	ID	Account type: ■ C – Customer ■ F – Firm ■ M – Market maker	523	String	C
	Typ	Sub type: ■ 26 – Position account type	803	Integer	26
→ → Sub					
	ID	DTCC participant number	523	String	123
	Typ	Sub type: ■ 17 – DTCC participant number	803	Integer	17
→ → Sub					
	ID	Sub account acronym	523	String	YYY
	Typ	Type: ■ 11 – Sub account	803	Integer	11
→ Instrmt					
	Sym	Security symbol	55	String	AET
	ID	CUSIP	48	String	123456789
	Src	ID source: ■ 1 – CUSIP	22	String	1
	Prod	Product type: ■ 5 – Equity	460	Integer	5
→ FinDetls					

Stock Loan Position and Mark to Market Report					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	TrmTyp	Term type: <ul style="list-style-type: none"> <li>■ 2 – Term</li> <li>■ 4 – Open</li> </ul>	788	Integer	4
	EndDt	Term end date (YYYY-MM-DD)	917	LocalMktDate	2022-05-18
→ Qty					
	Typ	Quantity type: <ul style="list-style-type: none"> <li>■ SOD – Start of day</li> </ul>	703	String	SOD
	Long	SOD loan quantity	704	Quantity	4000
	Short	SOD borrow quantity	705	Quantity	0
→ Qty					
	Typ	Quantity type: <ul style="list-style-type: none"> <li>■ FIN – End of day</li> </ul>	703	String	FIN
	Long	End of day loan quantity	704	Quantity	4000
	Short	End of day borrow quantity	705	Quantity	0
→ Qty					
	Typ	Quantity type: <ul style="list-style-type: none"> <li>■ RCL – Recall quantity eligible for buy-in</li> </ul>	703	String	RCL
	Long	Current recall quantity as reported to lender	704	Quantity	100
	Short	Current recall quantity as reported to borrower	705	Quantity	100
	QtyDt	Buy-in eligible date (T) (YYYY-MM-DD)	976	LocalMktDate	2022-05-18
→ Qty					
	Typ	Quantity type: <ul style="list-style-type: none"> <li>■ RCL – Recall quantity eligible for buy-in</li> </ul>	703	String	RCL
	Long	Current recall quantity aggregated to T+1 buy-in as reported to lender	704	Quantity	400
	Short	Current recall quantity aggregated to T+1 buy-in as reported to borrower	705	Quantity	400
	QtyDt	Buy-in eligible date (T+1) (YYYY-MM-DD)	976	LocalMktDate	2022-05-19
→ Amt					
	Typ	Amount type: <ul style="list-style-type: none"> <li>■ SMTM – Start of day contract value</li> </ul>	707	String	SMTM



Stock Loan Position and Mark to Market Report					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	Amt	Start of day contract value	708	Quantity	134000
→ Amt					
	Typ	Amount type: ■ IMTM – Mark to market amount	707	String	IMTM
	Amt	Mark to market amount	708	Quantity	-4000
→ Amt					
	Typ	Amount type: ■ FMTM – End of day contract value	707	String	FMTM
	Amt	End of day contract value	708	Quantity	130000
→ Pmt					
	Typ	Payment type: ■ 14 – Rebate rate	40213	Integer	14
	SubTyp	Rebate rate type: ■ 9 – Fixed ■ 10 – Floating	40993	Integer	10
	Rt	Fixed rate value (if rebate is fixed)	43097	Percentage	2.03
	Ndx	Floating rate benchmark: ■ OBFR – Overnight bank funding rate	43098	String	OBFR
	Spread	Basis points plus or minus the index For example, 10 or -10 means 10 basis points plus or minus OBFR.	43101	PriceOffset	10
	Amt	Daily rebate amount for the report date	40217	Amount	236.36
→ Pmt					
	Typ	Payment type: ■ 14 – Rebate rate	40213	Integer	14
	Amt	Accrued rebate amount in the report month	40217	Amount	236.36
	AmtReltv	Amount type: ■ 0 – Accrued interest	42598	Integer	0

# Stock Loan Contract Adjustment Message

<b>FIX Message</b>	Position Maintenance Report
<b>Delivery Options</b>	Real time

## Overview

OCC sends Stock Loan Contract Adjustment messages containing any changes to contracts to the loan market, lender, and borrower.

This message is sent to the lender and borrower for the following trade statuses:

- Partial rerate (contract splitting).
- Manual or system adjustment.
- Internal transfer (used for rematching under default management).
- External transfer (used for clearing member reorg or merger of clearing members).
- Corporate action.

OCC has enriched the outbound messages with a new structure that contains new information on stock loan contracts that were adjusted due to manual or system adjustments including:

- A unique OCC contract ID to identify each contract cleared by OCC.
- Adjustment type and the reason for adjustment.
- Adjustment resulting in a new contract or modification to an existing contract.
- After adjustment contract quantity and value.
- Term on contract, if any, for informational purposes.
- Rebate on the contract.
- Updated structure to contain full account information for the lender and borrower.

## Stock Loan Contract Adjustment

Stock Loan Contract Adjustment					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
PosMntRpt					
	RptID	Unique identifier of the position	721	String	1234567
	PosID	Contract ID in OCC system	2618	String	OCC123
	ReqID	ID for the transaction that caused the position change	710	String	CA_CUSIP_Change_123
	TxnTyp	Transaction type: <ul style="list-style-type: none"> <li>■ 3 – Manual or system adjustment</li> <li>■ 9 – Internal transfer (used for rematching under default management)</li> <li>■ 11 – External transfer (used for clearing member reorg or merger of clearing members)</li> <li>■ 12 – Corporate action</li> </ul>	709	Integer	12
	Actn	Action type: <ul style="list-style-type: none"> <li>■ 1 – New</li> <li>■ 2 – Modify</li> </ul>	712	Integer	2
	Txt	Name of corporate action or reason for position maintenance	58	String	CUSIP Change for ABC Ltd
	BizDt	Clearing business date (YYYY-MM-DD)	715	LocalMktDate	2022-05-18
	TxnTm	Transaction time	60	UTCTime stamp	2022-05-17T07:48:13
→ Hdr					
	MsgTyp	Message type: <ul style="list-style-type: none"> <li>■ AM – Position Maintenance Report</li> </ul>	35	String	AM
	ApplVerID	Application version ID: <ul style="list-style-type: none"> <li>■ 9 – FIXML 5 SP2</li> </ul>	1128	String	9
	SID	Sender ID (OCC)	49	String	OCC
	TID	Target ID or target DTCC number of the receiver (ECS if sent to EquiLend Clearing Services)	56	String	55
→ Pty					
	ID	Clearing group name	448	String	OCC
	R	Party role: <ul style="list-style-type: none"> <li>■ 21 – Clearing organization</li> </ul>	452	Integer	21

Stock Loan Contract Adjustment					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
→ Pty					
	ID	Clearing member number	448	String	608
	R	Party role: ■ 8 – Lender	452	Integer	8
→ → Sub					
	ID	Account type: ■ C – Customer ■ F – Firm ■ M – Market maker	523	String	C
	Typ	Sub type: ■ 26 – Position account type	803	Integer	26
→ → Sub					
	ID	DTCC participant number	523	String	608
	Typ	Sub type: ■ 17 – DTCC participant number	803	Integer	17
→ → Sub					
	ID	Sub account acronym	523	String	XXX
	Typ	Type: ■ 11 – Sub account	803	Integer	11
→ Pty					
	ID	Clearing member number	448	String	123
	R	Party role: ■ 110 – Borrower	452	Integer	110
→ → Sub					
	ID	Account type: ■ C – Customer ■ F – Firm ■ M – Market maker	523	String	C
	Typ	Sub type: ■ 26 – Position account type	803	Integer	26
→ → Sub					
	ID	DTCC participant number	523	String	123

Stock Loan Contract Adjustment					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	Typ	Sub type: ■ 17 – DTCC participant number	803	Integer	17
→ → Sub					
	ID	Sub account acronym	523	String	YYY
	Typ	Type: ■ 11 – Sub account	803	Integer	11
→ Instrmt					
	Status	Instrument status: ■ 1 – New ■ 2 – Old	965	String	2
	Sym	Security symbol	55	String	AET
	ID	CUSIP	48	String	123456789
	Src	ID source: ■ 1 – CUSIP	22	String	1
	Prod	Product type: ■ 5 – Equity	460	Integer	5
→ Instrmt					
	Status	Instrument status: ■ 1 – New ■ 2 – Old	965	String	1
	Sym	Security symbol	55	String	BLFS
	ID	CUSIP	48	String	123456789
	Src	ID source: ■ 1 – CUSIP	22	String	1
	Prod	Product type: ■ 5 – Equity	460	Integer	5
→ Qty					
	Typ	Quantity type: ■ SOD – Start of day	703	String	SOD
	Long	SOD loan quantity	704	Quantity	4000
	Short	SOD borrow quantity	705	Quantity	0
→ Qty					

Stock Loan Contract Adjustment					
Report/ Component Block	Field Name	Data/Enumerations	FIX Tag	Data Type	Sample
	Typ	Quantity type: ■ TQ – Transaction quantity	703	String	TQ
	Long	TQ loan quantity	704	Quantity	4000
	Short	TQ borrow quantity	705	Quantity	0
→ Qty					
	Typ	Quantity type: ■ SECLN – Current quantity or quantity after adjustment on loan	703	String	SECLN
	Long	Current contract quantity for lender	704	Quantity	8000
	Short	Current contract quantity for borrower	705	Quantity	0
→ Amt					
	Typ	Amount type: ■ LNVL – Loan amount	707	String	LNVL
	Amt	Current contract value (after the adjustment was made)	708	Amount	130000
	Ccy	Currency	1055	Currency	USD
→ FinDetls					
	TrmTyp	Term type: ■ 2 – Term ■ 4 – Open	788	Integer	4
	EndDt	Term end date (YYYY-MM-DD)	917	LocalMktDate	2022-05-18
→ Pmt					
	Typ	Payment type: ■ 14 – Rebate rate	40213	Integer	14
	SubTyp	Rebate rate type: ■ 9 – Fixed ■ 10 – Floating	40993	Integer	10
	Rt	Fixed rate value (if rebate rate is Fixed).	43097	Percentage	2.03
	Ndx	Floating rate benchmark: ■ OBFR – Overnight bank funding rate	43098	String	OBFR
	Spread	Basis points plus or minus the index. For example, 10 or -10 means 10 basis points plus or minus OBFR.	43101	PriceOffset	10

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# Revision History

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Edition	Date	Edition Updates
1.0	6/30/2023	Initial edition.