Reasonable measures are taken by OCC to ensure the accuracy of the information it distributes in its DDS program. This information is produced from data received from a number of different sources, which are believed to be reliable. However, due to the number of sources for such data, the possibility of human error, and the risks inherent in electronic distribution, there may be omissions or inaccuracies in such information and delays or interruptions in providing it. Accordingly, OCC disclaims all express or implied warranties with respect to the information distributed in its DDS program, including any warranty of merchantability or fitness for a particular purpose. Further, information sent on a real-time basis should not be considered final until OCC issues an end of day message advising no additional transmissions will be made on a particular business day.
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Document Organization

This guide provides the FIXML elements, transmission layouts, message structures, samples, and Data Service mappings for each Stock Loan transmission.

The following transmissions are defined in this guide:
- Stock Loan Trades
- Stock Loan Transmission and Mark To Market Report
- Stock Loan Adjusted Position Report
- Eligible Securities Report

Glossary of Terms

You should be familiar with the following terms prior to reading this guide.

**Batch** – In a computer, a batch job is a program that is assigned to the computer to run without further user interaction. In larger commercial computers or servers, batch jobs are usually initiated by a system user. Some are defined to run automatically at a certain time.

**DDS (Data Distribution Services)** —DDS supports both batch and real-time data delivery and utilizes the FIXML data formatting standard.

**ENCORE** – The clearing system at OCC.

**Event-Driven Processing** – A business event is a meaningful change in the state of the enterprise, such as the opening of a new customer account, clearing a trade, or the matching of a transfer. Event-driven processing is system behavior that is initiated by these business events rather than system events—such as time-based scheduling. Event-driven systems possess the following attributes: 1) Individual treatment of transactions; 2) Push delivery systems; and 3) Electronic notification.

**FIXML (Financial Information eXchange Markup Language)** – The XML derived grammar of the FIX protocol. A FIXML implementation will have message format validation, cleaner, more expressive structure, and leverage existing standards. The initial goal is to provide the ability to embed FIXML messages within traditional FIX header and trailers to minimize the impact on existing implementations.

**Messaging** – There are two major messaging server models: The point-to-point model and the publish/subscribe model. Messaging allows programs to share common message-handling code, to isolate resources and interdependencies, and to easily handle an increase in message volume. Messaging also makes it easier for programs to communicate across different programming environments (languages, compilers, and operating systems) since the only thing that each environment needs to understand is the common messaging format and protocol.

**Package** – A Package is a collection of DDS transmissions that are grouped together based on selections made when the subscription was created.

**Pull Delivery Model** – In this information delivery model, the observer—or client—requests information from the information owner. An example of this model is the download of a document from a web page.

**Push Delivery Model** – In this information delivery model, the information owner distributes the data to the observer as it deems appropriate. An example of this model is the sending and delivery of an email message.
Real-Time – A level of computer responsiveness that a user senses as sufficiently immediate or that enables the computer to keep up with some external process (for example, to present trade data as trades are executed and cleared). Real-time is an adjective pertaining to computers or processes that operate in real-time. Real-time describes a human rather than a machine sense of time.

Recipient – The entity (Clearing Member Organization, Exchange, Regulatory Agency or Service Bureau) that owns the systems where DDS delivers data for processing or retransmission.

STP (Straight-Through-Processing) – The seamless integration of systems and processes to automate the trade process from end-to-end—trade execution, confirmation and settlement—without the need for manual intervention or the re-keying of data.

Subscriber – The entity (a Clearing Member Organization, Exchange, or Regulatory Agency) that requests a package of transmissions and owns the data that is transmitted to recipients.

XML (eXtensible Markup Language) – A simple and flexible text format derived from SGML (ISO 8879). Originally designed to meet the challenges of large-scale electronic publishing, XML is also playing an increasingly important role in the exchange of a wide variety of data on the Web and elsewhere. Special purpose XML languages and standards are commonly developed with several hundred already adopted since XML 1.0 was released in February 1998.
TRANSMISSIONS

ENCORE Transmission: Stock Loan Trades

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<th>FIX Message:</th>
<th>Trade Capture Report</th>
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<tr>
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</tr>
<tr>
<td>Delivery Options:</td>
<td>Real-Time or Batch File</td>
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Overview

Trade Capture Report messages will be sent for each processed and applied New Loan and Return/Recall transaction for both the AQS and the bilateral stock loan programs.

Every time that a bilateral stock loan transaction settles at DTCC and clears at OCC, a Trade Capture Report message will be created. Likewise, every time an AQS stock loan transaction clears from AQS to OCC and settles at DTCC, a Trade Capture Report message will be created. Similarly, a Trade Capture Report message will be sent after processing a reclaim of a new loan or a reclaim of a return. Real-Time subscribers will receive these messages immediately and Batch subscribers will receive these messages at the end of the day in a batch file.

The end of day message sent to real-time subscribers serves as an indication that no more Stock Loan Trade Capture Report messages will be sent for that business day.
### Message Layout – Trade Capture Report – Stock Loan Trades to OCC Clearing Members

#### Trade Capture Report – Stock Loan Trades to OCC Clearing Members

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**FIX Mapping**

- **TrdCaptRpt**
- **Instrmt**
- **Amt**

**Data Type**
- String
- LocalMkt Date
- UTCTimestamp
- Int
- Qty
- Price
- Exchange
- Amount
- String

**Sample Data**
- 450391670
- 123456789
- 2010-06-08
- 2010-06-08T12:00:00
- 2010-06-08
- 0
- 0
- 100
- 30
- IBM
- 459200101
- 1
- 5
- OOTC
- 3,000
- SETL

**ENCODE — Stock Loan DDS Guide — Version 1.5 — Page 8**

OCC — Last Updated August 2018
## Trade Capture Report – Stock Loan Trades to OCC Clearing Members

### FIX Mapping

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<td>F = Lend G = Borrow</td>
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## Trade Capture Report – Stock Loan Trades to OCC Clearing Members

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<td>➔</td>
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<td>R</td>
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<td>ID</td>
<td>Customer Account</td>
<td>String</td>
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<td>➔</td>
<td>R</td>
<td>Party Role 24 = Customer Account</td>
<td>Int</td>
<td>24</td>
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</table>

/TrdCaptRpt
Sample Message – Stock Loan Trade (New Loan) – Bilateral

The bilateral trade capture message below is showing clearing member 00549 opening a new loan of 100 shares in CUSIP 459200101 with contra party 00164 for a settlement value of $3,000.

```xml
<TrdCaptRpt
  RptID="450391670" Unique Identifier for the Message
  TrdID="123456789" Unique Identifier for the Trade
  TrdDt="2010-12-02" As of Date
  TxnTm="2010-12-02T17:58:15" Trade Time
  BizDt="2010-12-02" Clearing Business Date
  TransTyp="0" 0 = New trade
  TrdTyp="0" 0 = Regular Trade
  LastQty="100" Quantity
  LastPx="30"> Price
</TrdCaptRpt>

<Instrmt
  Sym="IBM" Symbol
  ID="459200101" CUSIP
  Src="1" 1 = CUSIP
  Prod="5" 5 = Equity
  Exch="OOTC"> OOTC = OCC Bilateral
</Instrmt>

<Amt
  Amt="3000" Settlement Value of Loan/Borrow
  Typ="SETL"> SETL = Settlement Value
</Amt>

<RptSide
  Side="F" F = Lender
  PosEfct="O" O = New Loan
  RptID="457_DGGED_6547"> Exchange Trade Reference
  <Pty ID="OCC" R="21"/> Clearing Group Name
  <Pty ID="00549" R="4"> Clearing Member Number
    <Sub ID="F" Typ="26"/>
    <Sub ID="0549" Typ="17"/>
  </Pty>
  <Pty ID="TBH" R="2"/> Executing Broker
  <Pty ID="MGS" R="38"/> Sub-Account
  <Pty ID="1Z0730" R="24"/> Optional Customer Account Identifier
</RptSide>

<RptSide
  Side="G" G = Borrower
  PosEfct="O" O = New Loan
  RptID="457_DGGED_6547"> Exchange Trade Reference
  <Pty ID="OCC" R="21"/> Clearing Group Name
  <Pty ID="00164" R="4"> Clearing Member Number
    <Sub ID="C" Typ="26"/>
    <Sub ID="0164" Typ="17"/>
  </Pty>
  <Pty ID="902T" R="2"/> Executing Broker
</RptSide>
```

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Sample Message – Stock Loan Trade (Reclaimed New Loan) – Bilateral

The bilateral trade capture message below is showing clearing member 00549 reclaiming a new loan of 100 shares in CUSIP 459200101 with contra party 00164 for a settlement value of $3,000.

<TrdCaptRpt
    RptID="450391679" Unique Identifier for the Message
    TrdID="123456789" Unique Identifier for the Trade
    TrdDt="2010-12-02" As of Date
    TxnTm="2010-12-02T18:18:15" Trade Time
    BizDt="2010-12-02" Clearing Business Date
    TransTyp="1" 1 = Reclaimed trade
    TrdTyp="0" 0 = Regular Trade
    LastQty="100" Quantity
    LastPx="30" Price
</TrdCaptRpt>

<Instrmt
    Sym="IBM" Symbol
    ID="459200101" CUSIP
    Src="1" 1 = CUSIP
    Prod="5" 5 = Equity
    Exch="OOTC" OOTC = OCC Bilateral
</Instrmt>

<Amt
    Amt="3000" Settlement Value of Loan/Borrow
    Typ="SETL" SETL = Settlement Value
</Amt>

<RptSide
    Side="F" F = Lender
    PosEfct="O" O = New Loan
    RptID="457_DGGED_6547" Exchange Trade Reference
    <Pty ID="OCC" R="21"/> Clearing Group Name
    <Pty ID="00549" R="4"/>
        <Sub ID="F" Typ="26"/>
        <Sub ID="0549" Typ="17"/>
    </Pty>
    <Pty ID="TBH" R="2"/> Executing Broker
    <Pty ID="MGS" R="38"/>
    <Pty ID="1Z0730" R="24"/>
</RptSide>

<RptSide
    Side="G" G = Borrower
    PosEfct="O" O = New Loan
    RptID="457_DGGED_6547" Exchange Trade Reference
    <Pty ID="OCC" R="21"/> Clearing Group Name
    <Pty ID="00164" R="4"/>
        <Sub ID="C" Typ="26"/>
        <Sub ID="0164" Typ="17"/>
    </Pty>
    <Pty ID="902T" R="2"/> Executing Broker
</RptSide>
</TrdCaptRpt>
Sample Message – Stock Loan Trade (Return)
The AQS trade capture message below is showing clearing member 00608 returning a loan of 2,000 shares in CUSIP 459200101 for a settlement value of $326,000 with OCC ‘982’ as the contra party.

```xml
<TrdCaptRpt
   RptID="000116789" Unique Identifier for the Message
   TrdID="7689333" Unique Identifier for the Trade
   TrdDt="2010-12-02" As of Date
   TxnTm="2010-12-02T17:58:15" Trade Time
   BizDt="2010-12-02" Clearing Business Date
   TransTyp="0" 0 = New trade
   TrdTyp="0" 0 = Regular Trade
   LastQty="2000" Quantity
   LastPx="163" Price
</TrdCaptRpt>

<Instrmt
   Sym="IBM" Symbol
   iD="459200101" CUSIP
   Src="1" 1 = CUSIP
   Prod="5" 5 = Equity
   Exch="XAQS"> XAQS = AQS
</Instrmt>

<Amt
   Amt="326000" Settlement Value of Loan/Borrow
   Typ="SETL"> SETL = Settlement Value
</Amt>

<RptSide
   Side="F" F = Lender
   PosEfct="C" C = Return
   RptID="006716 NEW" Exchange Trade Reference
   <Pty ID="OCC" R="21"/> Clearing Group Name
   <Pty ID="00608" R="4"/> Clearing Member Number
   <Sub ID="C" Typ="26"/>
   <Sub ID="0608" Typ="17"/>
</Pty>

<RptSide
   Side="G" G = Borrow
   PosEfct="C" C = Return
   <Pty ID="OCC" R="21"/> Clearing Group Name
   <Pty ID="00982" R="4"/> Clearing Member Number
   <Sub ID="F" Typ="26"/>
   <Sub ID="0982" Typ="17"/>
</Pty>

</RptSide>

<RptSide
   Side="G" G = Borrow
   PosEfct="C" C = Return
   <Pty ID="OCC" R="21"/> Clearing Group Name
   <Pty ID="00982" R="4"/> Clearing Member Number
   <Sub ID="F" Typ="26"/>
   <Sub ID="0982" Typ="17"/>
</Pty>

</RptSide>
```
Sample Message – EOD Message - Stock Loan Trades

Real-time subscribers will receive an End of Day Message when OCC has completed processing of stock loan transactions for the day.

<DDSEODMessage
   BizDt="2011-02-15"
   MsgTypeCode="TRADE"
   SchemaVer="FIX 4.4"
   TransType="TRADES"
   TransProductSet="EQUI"
   FinalizationCycle="ENCORE Stock Loan Finalization"
   NoMessagesSent="5741">
</DDSEODMessage>
Explanation of Selected Data Fields

**LastPx** - The processed marking price used for returns and new loan transactions.

- **New Loans** = LastPx equals DTCC settlement value divided by the number of shares
- **Returns/Recalls** = LastPx equals the Last Close Price for the security multiplied by the margin rate then rounded up to the appropriate level

**PosEfct** – There are two possible values for PosEfct.

- **O** = Open, for a New Loan or Borrow
- **C** = Close, for a Return or Recall

**RptSide & Side** – Within each Stock Loan Trade Capture Report, there will be two RptSide groups describing the lender and borrower. Recipients will know which participant is being described by looking at the Side tag:

- **F** = Lender
- **G** = Borrower

AQS transactions are anonymous and will always show the lender or borrower as ‘982.’ Trade Capture Report messages for the bilateral program will show member to member transactions made at DTCC.

Within each RptSide, OCC will provide the DTCC Participant ID used for settlement and the OCC tier account used for clearing (Clearing Group, Clearing Member #, Account Type, and optionally Sub Account). DTCC and AQS will allow stock loan participants to optionally specify an OCC tier account to use for clearing. If a valid tier account was provided on the input to clearing, OCC will use this account for the position. If the specified OCC account was invalid or not provided, OCC will clear the position using the default OCC tier account for the specified DTCC Participant ID.

**Qty** = The Qty tag will show the quantity of shares processed for the new loan or return.

For returns, OCC will return the specified quantity of shares from the OCC tier account given on the transaction from AQS or DTCC, provided the account maintains enough shares. If there are insufficient shares in the designated account, OCC will return any unfilled quantity from the default tier account provided the default account maintains enough shares. After drawing from both the designated account and the default tier account, any remaining excess shares will be rejected.

**Implementation Considerations**

Stock Loan messages will be created real-time. Regardless of how these messages are delivered to a recipient (real-time or batch file), recipients must be able to process each message as either a new transaction or a reclaim. These messages will always be delivered in sequential order. This means that a message for a reclaim will be sent following the initial valid transaction.
ENCORE Transmission: Stock Loan Position and Mark To Market Report

<table>
<thead>
<tr>
<th>FIx Message:</th>
<th>Position Report</th>
</tr>
</thead>
<tbody>
<tr>
<td>Subscription Options:</td>
<td>Equity</td>
</tr>
<tr>
<td>Delivery Options:</td>
<td>Batch File</td>
</tr>
</tbody>
</table>

Overview

OCC will generate a Position Report message for each open stock loan position every business day. Within each message, OCC will provide the account holding the position, the security, the start of day and end of day loan or borrow quantities, the start of day and end of day contract values, and the mark to market amount.

These DDS messages can be used by Clearing Members in conjunction with Trade Capture Report messages to confirm and balance positions and mark to market settlement amounts with OCC.

Message Structure

![Message Structure Diagram]
### Message Layout – Stock Loan Position and Mark To Market Report

#### Position Report – Stock Loan Position and Mark To Market Report

<table>
<thead>
<tr>
<th>Fields</th>
<th>Report Block</th>
<th>Component Block</th>
<th>Sub Component Block</th>
<th>Sub Sub Component Block</th>
<th>Fields</th>
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<th>Data Type</th>
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## Position Report – Stock Loan Position and Mark To Market Report

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</table>
Sample Message – Stock Loan Position and Mark to Market Report

Clearing Member 00608’s stock loan position with 00549 has a prior day price of $33.50 and has lost $1.00 in value per share. This results in a new settlement value of $130,000 for the 4,000 shares.

<PosRpt
   RptID="1129370363" Unique Identifier for the Report
   BizDt="2010-06-09" Clearing Business Date
   ReqTyp="0" Positions
   Ccy="USD" Currency
   SetPx="32.5" Settlement Price
   PriSetPx="33.5"> Prior Settlement Price
   <Pty ID="OCC" R="21"/> Clearing Group Name
   <Pty ID="00608" R="4"> Clearing Member Number
      <Sub ID="C" Typ="26"/>
      <Sub ID="0608" Typ="17"/>
   </Pty>
   <Pty ID="MGS" R="38"/> Sub-Account
   <Pty ID="0549" R="17"/> Contra DTCC Participant Identifier
</PosRpt>
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   ID="00817Y108" CUSIP
   Src="1" 1 = CUSIP
   Prod="5"> 5 = Equity
</Instrmt>
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   Typ="SOD" Start of Day
   Long="4000" Start of Day Loan Share Quantity
   Short="0"> Start of Day Borrow Share Quantity
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   Typ="FIN" End of Day
   Long="4000" Current Loan Quantity
   Short="0"> Current Borrow Quantity
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<br />
<Amt Typ="IMTM" Amt="-4000"> Mark to Market Amount
<br />
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</PosRpt>
**Overview**

The Adjusted Position Report includes positions that have been adjusted due to a corporate action or manual adjustment. One message will be created for each loan and borrow position that was adjusted. Adjusted Position Report messages will be sent for all system generated stock splits and manually generated corporate action adjustments. Manually generated corporate actions are made for Cash Mergers, Stock Mergers, Spinoffs, Stock Dividends, CUSIP changes, and Reverse Stock Splits.

**Message Structure**
### Message Layout – Stock Loan Adjusted Position Report

#### Adjusted Position Report – Stock Loan

<table>
<thead>
<tr>
<th>Tag#</th>
<th>Report Block</th>
<th>Component Block</th>
<th>Sub Component Block</th>
<th>Sub Sub Component Block</th>
<th>Fields</th>
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<th>Sample Data</th>
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<tbody>
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**ENCORE — Stock Loan DDS Guide — Version 1.5 — Page 23**
### Adjusted Position Report – Stock Loan

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<th>Report Block</th>
<th>Component Block</th>
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## Adjusted Position Report – Stock Loan

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### FIX Mapping

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**Report Block**  
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**Sub Component Block**  
**Sub Sub Component Block**  
**Fields** Status  
**Data** Status of Instrument (1=New/2=Old)  
**Data Type** String  
**Sample Data** 2

**Tag#** 55  
**Report Block**  
**Component Block**  
**Sub Component Block**  
**Sub Sub Component Block**  
**Fields** Sym  
**Data** Security Symbol  
**Data Type** String  
**Sample Data** AET

**Tag#** 48  
**Report Block**  
**Component Block**  
**Sub Component Block**  
**Sub Sub Component Block**  
**Fields** ID  
**Data** Underlying Cusip  
**Data Type** String  
**Sample Data** 00817Y109

**Tag#** 22  
**Report Block**  
**Component Block**  
**Sub Component Block**  
**Sub Sub Component Block**  
**Fields** Src  
**Data** 1 = CUSIP  
**Data Type** String  
**Sample Data** 1

**Tag#** 460  
**Report Block**  
**Component Block**  
**Sub Component Block**  
**Sub Sub Component Block**  
**Fields** Prod  
**Data** Product Type  
**Data Type** Integer  
**Sample Data** 5

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**Tag#** 965  
**Report Block**  
**Component Block**  
**Sub Component Block**  
**Sub Sub Component Block**  
**Fields** Status  
**Data** Status of Instrument (1=New/2=Old)  
**Data Type** String  
**Sample Data** 1

**Tag#** 55  
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**Fields** Sym  
**Data** Security Symbol  
**Data Type** String  
**Sample Data** AET

**Tag#** 48  
**Report Block**  
**Component Block**  
**Sub Component Block**  
**Sub Sub Component Block**  
**Fields** ID  
**Data** Underlying Cusip  
**Data Type** String  
**Sample Data** 00817Y109

**Tag#** 22  
**Report Block**  
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**Fields** Src  
**Data** 1 = CUSIP  
**Data Type** String  
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**Fields** Prod  
**Data** Product Type  
**Data Type** Integer  
**Sample Data** 5

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Sample Message – Stock Loan Adjusted Position Report – CUSIP Change

Clearing Member 00608 has a loan position of 4,000 shares in security symbol AET, CUSIP 00817Y108. The security’s CUSIP is changing to 00817Y109.

<AdjPosRpt
  RptID="1129370363" Unique Identifier for the Report
  ReqTyp="0" Positions
  BizDt="20010-09-10" Clearing Business Date
  SetSesiID="EOD" End of Day
  SetPpx="32.5" Settlement Price
  PriSetPpx="32.5" Prior Settlement Price
  <Pty ID="OCC" R="21"/> Clearing Group Name
  <Pty ID="00608" R="4"> Clearing Member Number
    <Sub ID="C" Typ="26"/> Account Type
    <Sub ID="0608" Typ="17"/> DTCC Participant ID
  </Pty>
  <Pty ID="MGS" R="38"/> Sub-Account
  <Pty ID="0549" R="17"/> Contra DTCC Participant Identifier

<Qty
  Typ="SOD" Start of Day
  Long="4000" Start of Day Loan Quantity
  Short="0" Start of Day Borrow Quantity

<Qty
  Typ="BISO" Buy-In (Sell-Out)
  Long="4000" Loan Quantity after Buy-In (Sell-Out)
  Short="0" Borrow Quantity after Buy-In (Sell-Out)

<Qty
  Typ="CAA" Corporate Action Adjustment
  Long="4000" Loan Quantity after the Corporate Action Adjustment
  Short="0" Borrow Quantity after the Corporate Action Adjustment

<Instrmt
  Status="2" Old
  Sym="AET" Symbol
  ID="00817Y108" CUSIP
  Src="1" 1 = CUSIP
  Prod="5" 5 = Equity

<Instrmt
  Status="1" New
  Sym="AET" Symbol
  ID="00817Y109" CUSIP
  Src="1" 1 = CUSIP
  Prod="5" 5 = Equity
</AdjPosRpt>
Sample Message – Adjusted Position without a CUSIP change – Stock Loan
Clearing Member 00608 has a loan position of 4,000 shares in security symbol AET, CUSIP 00817Y108. A 2-for-1 stock split occurs and the settlement price is changed from 32.50 to 16.25 and the number of shares increases to 8,000.

<AdjPosRpt
   RptID="41386431" Unique Identifier for the Report
   ReqTyp="0" Positions
   BizDt="2010-09-10" Clearing Business Date
   SetSesID="EOD" End of Day
   SetPx="16.25" Settlement Price
   PriSetPx="32.5" Prior Settlement Price
   <Pty ID="OCC" R="21"/> Clearing Group Name
   <Pty ID="00608" R="4"> Clearing Member Number
      <Sub ID="C" Typ="26"/> Account Type
      <Sub ID="0608" Typ="17"/> DTCC Participant ID
   </Pty>
   <Pty ID="MGS" R="38"/> Sub-Account
   <Pty ID="0549" R="17"/> Contra DTCC Participant Identifier
   <Qty Typ="SOD" Start of Day
      Long="4000" Start of Day Loan Quantity
      Short="0"/>
   <Qty Typ="BISO" Buy-In (Sell-Out)
      Long="4000" Loan Quantity after Buy-In (Sell-Out)
      Short="0"/>
   <Qty Typ="CAA" Corporate Action Adjustment
      Long="8000" Loan Quantity after the Corporate Action Adjustment
      Short="0"/>
   <Instrmt Status="2" Old
      Sym="AET" Symbol
      ID="00817Y108" CUSIP
      Src="1" 1 = CUSIP
      Prod="5" 5 = Equity
      Dated="2009-07-21"/>
   <Instrmt Status="1" New
      Sym="AET" Symbol
      ID="00817Y108" CUSIP
      Src="1" 1 = CUSIP
      Prod="5"/></AdjPosRpt>
Sample Message – Matched Book Delete/Decrease – Stock Loan
A matched book delete or decrease (MBKD) transaction decreases the position of the defaulting clearing member to the greatest extent possible based on the rematching of the lender and borrower of the defaulting clearing member’s position for the same security. In the below sample message, Clearing Member 00286 has a start of day loan position of 900 shares for security symbol EIGR, CUSIP 28249U105. After a matched book delete transaction of 900 shares is applied, the Long is 0.

<AdjPosRpt
   RptID="16305259"
   ReqTyp="0"
   BizDt="2016-08-15"
   SetSesID="EOD"
   SetPx="19"
   PriSetPx="19">
   <Pty ID="OCC" R="21"/>
   <Pty ID="00286" R="4">
      <Sub ID="C" Typ="26"/>
      <Sub ID="0286" Typ="17"/>
   </Pty>
   <Pty ID="0352" R="17"/>
   <Qty Typ="SOD" Long="900" Short="0"/>
   <Qty Typ="MBKD" Long="0" Short="0"/>
</AdjPosRpt>

Unique Identifier for the Report
Positions
Clearing Business Date
End of Day
Settlement Price
Prior Settlement Price
Clearing Group Name
Clearing Member Number
Account Type
DTCC Participant ID
Contra DTCC Participant Identifier
Start of Day
Start of Day Loan Quantity
Start of Day Borrow Quantity
Matched Book Delete/Decrease
Loan Quantity after Matched Book Delete/Decrease
Borrow Quantity after Matched Book Delete/Decrease

<Instrmt
   Status="2"
   Sym="EIGR"
   ID="28249U105"
   Src="1"
   Prod="5"/>

Old
Symbol
CUSIP
1 = CUSIP
5 = Equity

<Instrmt
   Status="1"
   Sym="EIGR"
   ID="28249U105"
   Src="1"
   Prod="5"/>

New
Symbol
CUSIP
1 = CUSIP
5 = Equity
Sample Message – Matched Book Add/Increase – Stock Loan
A matched book add or increase (MBKA) transaction establishes a new position between the counterparties of a defaulting Clearing Member. In the below sample message, Clearing Member 00353 is the surviving lender of the defaulting clearing member. Clearing Member 0076 is the surviving borrower of the defaulting clearing member. After a matched book add transaction is applied, Clearing Member 00353 has a loan position of 3000 shares in security symbol KMX, CUSIP 143130102.

<AdjPosRpt
   RptID="16305245" Unique Identifier for the Report
   ReqTyp="0" Positions
   BizDt="2016-08-15" Clearing Business Date
   SetSesID="EOD" End of Day
   SetPx="61" Settlement Price
   PriSetPx="0" Prior Settlement Price
   <Pty ID="OCC" R="21"/> Clearing Group Name
   <Pty ID="00353" R="4"> Clearing Member Number
      <Sub ID="F" Typ="26"/>
      <Sub ID="8353" Typ="17"/>
   </Pty>
   <Pty ID="0076" R="17"/> Contra DTCC Participant Identifier
   <Qty Typ="SOD" Start of Day
      Long="0" Start of Day Loan Quantity
      Short="0" Start of Day Borrow Quantity
   </Qty>
   <Qty Typ="MBKA" Matched Book Add/Increase
      Long="3000" Loan Quantity after Matched Book Add/Increase
      Short="0" Borrow Quantity after Matched Book Add/Increase
   </Qty>
   <Instrmt Status="2" Old
      Sym="KMX" Symbol
      ID="143130102" CUSIP
      Src="1" 1 = CUSIP
      Prod="5" 5 = Equity
   </Instrmt>
   <Instrmt Status="1" New
      Sym="KMX" Symbol
      ID="143130102" CUSIP
      Src="1" 1 = CUSIP
      Prod="5" 5 = Equity
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</AdjPosRpt>
**ENCORE Transmission: Eligible Securities Report**

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**Overview**

The Eligible Securities file provides a list of all securities which are eligible for stock loan and/or collateral. The message includes the symbol and cusip for each security.

**Message Structure**

![Diagram of message structure]
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<th>Tag #</th>
<th>Report Block</th>
<th>Component Block</th>
<th>Sub Component Block</th>
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The number of Market Segment Blocks depends on the number of programs each security is eligible for. One Market Segment block will be included for each program.
Sample Message – Eligible Securities

This message is showing all of the securities that are eligible for deposit in either the bilateral or AQS stock loan programs and that it is also Collateral eligible.

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<Instrmt
          Sym="AET" Symbol
          ID="00817Y108" CUSIP
          Src="1" 1 = CUSIP
          Prod="5" 5 = Equity
</Instrmt>
<Instrmt>
          MktSegID= "STOCKLOAN" Stock Loan Eligible
</Instrmt>
<Instrmt>
          MktSegID= "COLLATERAL" Collateral Eligible
</Instrmt>
</SecDef>
ENCORE Transmission: Stock Loan Eligible Security Prices

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<th>Hedge Eligible Security Prices</th>
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Overview

The Hedge Eligible Security Prices file will include all securities which are Stock Loan eligible and the values used for mark to market processing.

Message Structure
## Message Layout – Stock Loan Eligible Security Prices

### Market Data Snapshot Full Refresh – Stock Loan Eligible Security Prices

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<th>Component Block</th>
<th>Sub Component Block</th>
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Sample Message – Stock Loan Eligible Security Prices

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    BizDt="2011-04-07"> Clearing Business Date

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    Px="161.37" Underlying Closing Price
    Ccy="USD" Currency
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## Revision History

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<th>Version Updates</th>
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