



ENCORE DDS Guide - Developer Reference
On-Demand Requests Supplement

Version 1.0

Contents

Overview	3
XML and FIXML Extensions Version Identification.....	3
FIXML Schema File Versioning	3
FIXML Message Versioning	3
ENCORE Transmission: Request for Position Acknowledgement	5
Overview	5
Message Structure.....	5
Message Layout – Request for Position Acknowledgement.....	6
Sample Message – Request for Position Acknowledgement	7
ENCORE Transmission: Intra-day Position Report	8
Overview	8
Message Layout – On-Demand Intra-day Position Report.....	9
Sample Message – Intra-day Position Report - Options	11
Intra-day Position Report - Futures	12
Implementation Considerations	12
ENCORE Transmission: Request for Position	13
Overview	13
Message Structure.....	13
Message Layout – Request for Positions.....	14
Sample Message – Request for Positions	15
Implementation Considerations	15
Appendix	16
Sample Message – Header, Request for Position Acknowledgement and Position Report.....	17

Overview

Clearing Member users have the ability to request and receive a file of their current positions during the business day in a FIX format to aid in position reconciliation and weekday expiration processing. The On-Demand Position Request will be available to Clearing Members by entering the request through ENCORE or requesting a file of their current positions by means of a new inbound FIX message. The file of current positions meeting the criteria given will be generated in DDS format and transmitted to the requesting Clearing Member's target destination. In addition, within the file, an acknowledgement message will be included that will summarize the results of the query.

XML and FIXML Extensions Version Identification

FIXML versions are identified explicitly in the schema file names and also with constant attribute values defined in the fixml-component-base schema file.

FIXML Schema File Versioning

FIXML Schema employed the file naming convention developed for FpML. The major and minor version numbers of the FIX version represented by the schema are appended to all FIXML schema file names. This approach was taken to explicitly force users to recognize when counterparties have changed their version of the schema.

FIXML Message Versioning

The FIXML root element <FIXML> contains five attributes that define the version of the message. The FIXML root element is defined in the **fixml-components-base** schema file.

Table 1 Attribute Description Format Example

Attribute	Description	Format	Example
v	FIX Version	N.N	4.4
r	FIX Version release date (used to designate errata releases between FIX versions)	YYYYMMDD	20030618
s	Schema Release (used to designate schema releases between errata releases)	YYYYMMDD	20040109
xv	FIXML Extensions Version	N.N	1.1
xr	FIXML Extensions Originator	String	FIA

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"  
xmlns="http://www.fixprotocol.org/FIXML-4-4"  
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"  
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-4-4  
http://optionsclearing.com/components/docs/membership/dds_ref/fia_1_1/fixm  
l-main-4-4-FIA-1-1.xsd">
```

ENCORE Transmission: Request for Position Acknowledgement

FIX Message:	Request for Position Request
Delivery Options:	Batch File

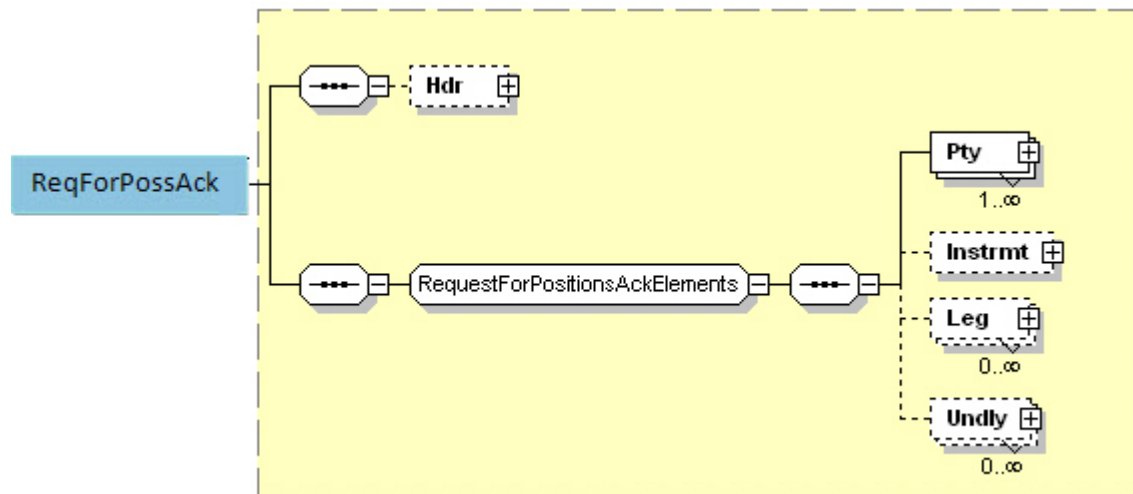
Overview

Clearing Members can submit an On-Demand Position Request to generate DDS messages listing their current positions. Upon receipt of the request, OCC will create the Request for Position Acknowledgement message, which will include the criteria provided in the position request, as well as the request status, the total number of position records and the request results. If the request was successful, the individual Intra-day Position Reports will also be included in the DDS file.

The On-Demand Position Request can be rejected due to the following reasons:

- ENCORE window is closed
- No positions exist for the criteria provided
- Requestor is not authorized to request positions for Clearing Member number
- Required fields were not supplied

Message Structure



Message Layout – Request for Position Acknowledgement

Request For Positions Acknowledgement							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Component Block	Fields			
	ReqFor PossAck						
721				RptID	Unique Identifier of the Position Acknowledgement	String	3342
715				BizDt	Clearing Business Date	LocalMktDate	2009-10-27
724				ReqTyp	Request Type 0 = Positions	Int	0
710				ReqID	Unique identifier for the request (supplied by firm in FIX request)	String	1234567
727				TotRpts	Total number of position records being returned by the request	Int	19
728				Rslt	Position Request Result 0 = Valid request 1 = Invalid request 2 = No positions found that match criteria 3 = Not authorized to request positions	Int	0
729				Stat	Status of the Position Request 0 = Completed 2 = Rejected	Int	0
716				SetSesID	Settlement Session ID ITD = Intra-day	String	ITD
60				TxnTm	Time request was processed	UTC Timestamp	2010-02-25T14:40:31
	→	Pty					
448				ID	Clearing Member Number	String	00123
452				R	Party Role 4 = Clearing Firm	Int	4
	→	→	Sub				

Request For Positions Acknowledgement							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Component Block	Fields			
523				ID	Account Type	String	C
803				Typ	Party Role 26 = Position Account Type	Int	26
	→	→	/Sub				
	→	/Pty					
	/ReqFor PosAck						

Sample Message – Request for Position Acknowledgement

```

<ReqForPossAck RptID="3342" BizDt="2009-10-27" ReqTyp="0" TotRpts="19"
  Rslt="0" Stat="0" SetSesID="ITD" TxnTm=" 2010-02-25T14:40:31">
  <Pty ID="00123" R="4">
    <Sub ID="C" Typ="26" />
  </Pty>
  <Pty ID="00123" R="4">
    <Sub ID="F" Typ="26" />
  </Pty>
</ReqForPossAck>

```

ENCORE Transmission: Intra-day Position Report

FIX Message:	Position Report
Delivery Options:	Batch File

Overview

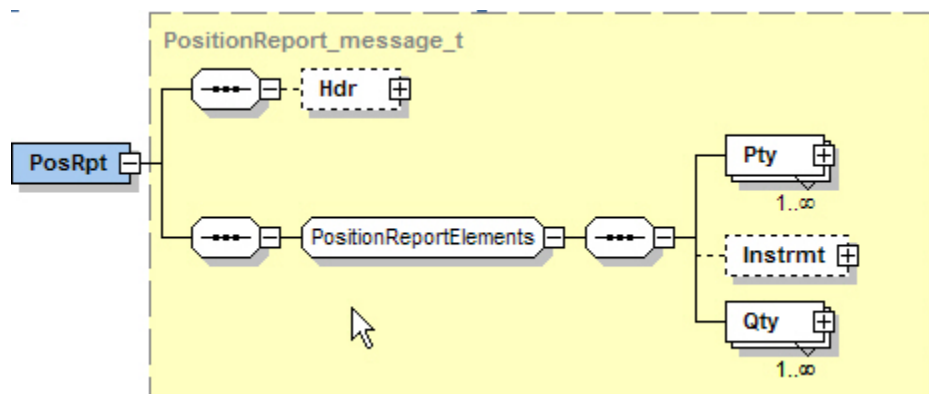
Clearing Members have the ability to request their current positions during the business day. Upon receipt of the request, OCC will create the DDS Intra-day Position Report, which will list their Start of Day position and Current position. The Current position reflects the Clearing Member position quantity as of the time of the request. This file will aid Clearing Members with intra-day position reconciliation and weekday expiration processing.

If the request was successful, the individual Intra-day Position Reports will be created along with the Request for Position Acknowledgement message. If the request is unsuccessful, the On-Demand Position Request will be rejected due to the reasons listed below:

- ENCORE window is closed
- No positions exist for the criteria provided
- Requestor is not authorized to request positions for Clearing Member number
- Required fields were not supplied

If the request is rejected, the reasons for the rejection will be included in the Request for Position Acknowledgement.

Message Structure



Message Layout - On-Demand Intra-day Position Report

Intra-day Position Report – Positions							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Component Block	Fields			
	PosRpt						
721				RptID	Unique Identifier of the Position	String	326877967
715				BizDt	Clearing Business Date	LocalMktDate	2008-10-27
724				ReqTyp	Request Type 0 = Positions	Int	0
710				ReqID	Position Request ID (included for FIX requests only)	String	1234567
15				Ccy	Currency	Currency	USD
716				SetSesID	Settlement Session ID (ITD = Intraday)	String	ITD
	→	Pty					
448				ID	Clearing Group Name	String	OCC
452				R	Party Role 21 = Clearing Organization	Int	21
	→	/Pty					
	→	Pty					
448				ID	Clearing Member Number	String	00123
452				R	Party Role 4 = Clearing Firm	Int	4
	→	→	Sub				
523				ID	Account Type	String	C
803				Typ	Party Role 26 = Position Account Type	Int	26
	→	→	/Sub				
	→	/Pty					

Intra-day Position Report – Positions							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Component Block	Fields			
	→	Pty					
448				ID	Sub Account	String	SPO
452				R	Party Role 38 = Position Account	Int	38
	→	/Pty					
	→	Instrmt					
55				Sym	Symbol	String	WTL
48				ID	Futures Symbol (not applicable for options)	String	
22				Src	8 = Exchange Symbol (not applicable for options)	String	
461				CFI	Default Values	String	OCASCN
200				MMY	Contract Series Month, Year, and Day	Month Year	20100116
541				MatDt	Expiration Date	LocalMktDate	2010-01-16
202				StrkPx	Strike Price (decimal format) (not applicable for futures)	Price	7.500
947				StrkCcy	Strike Currency (not applicable for futures)	Currency	USD
967				StrkMult	Strike Multiplier (not applicable for futures)	Float	1
968				StrkValu	Strike Value (not applicable for futures)	Decimal	100
231				Mult	Multiplier	Decimal	100
	→	/Instrmt					
	→	Qty					
703				Typ	Quantity Type SOD = Start of Day	String	SOD
704				Long	Start Long	Qty	1
705				Short	Start Short	Qty	0
	→	/Qty					
	→	Qty					
703				Typ	Quantity Type ITD = Intra-Day	String	ITD

Intra-day Position Report – Positions							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Component Block	Fields			
704				Long	Current Long	Qty	1
705				Short	Current Short	Qty	0
	→	/Qty					
	/PosRpt						

Sample Message – Intra-day Position Report - Options

```

<PosRpt RptID="635721910" BizDt="2009-10-27" ReqTyp="0" Ccy="USD" SetSesID="ITD">
  <Pty ID="OCC" R="21" />
  <Pty ID="00123" R="4">
    <Sub ID="C" Typ="26" />
  </Pty>
  <Instrmt Sym="WTL" CFI="OCASCN" MMY="20100116" MatDt="2010-01-16"
    StrkPx="7.500" StrkCcy="USD" StrkMult="1" StrkValu="100" Mult="100" />
  <Qty Typ="SOD" Long="1" Short="0" />
  <Qty Typ="ITD" Long="1" Short="0" />
</PosRpt>

```

Intra-day Position Report - Futures

```
<PosRpt RptID="900353817" BizDt="2009-10-27" ReqTyp="0" Ccy="USD" SetSesID="ITD">
  <Pty ID="OCC" R="21" />
  <Pty ID="00123" R="4">
    <Sub ID="C" Typ="26" />
  </Pty>
  <Instrmt Sym="YG" ID="YG" Src="8" CFI="FFIP SX" MMY="20101229"
    MatDt="2010-12-29" Mult="33" />
  <Qty Typ="SOD" Long="1" Short="0" />
  <Qty Typ="ITD" Long="1" Short="0" />
</PosRpt>
```

Implementation Considerations

Results will include all parties within an account; both options and futures.

Results are prior to exercises/assignments and unmatched transfers.

Results are prior to PCS and unclaimed allocations.

ENCORE Transmission: Request for Position

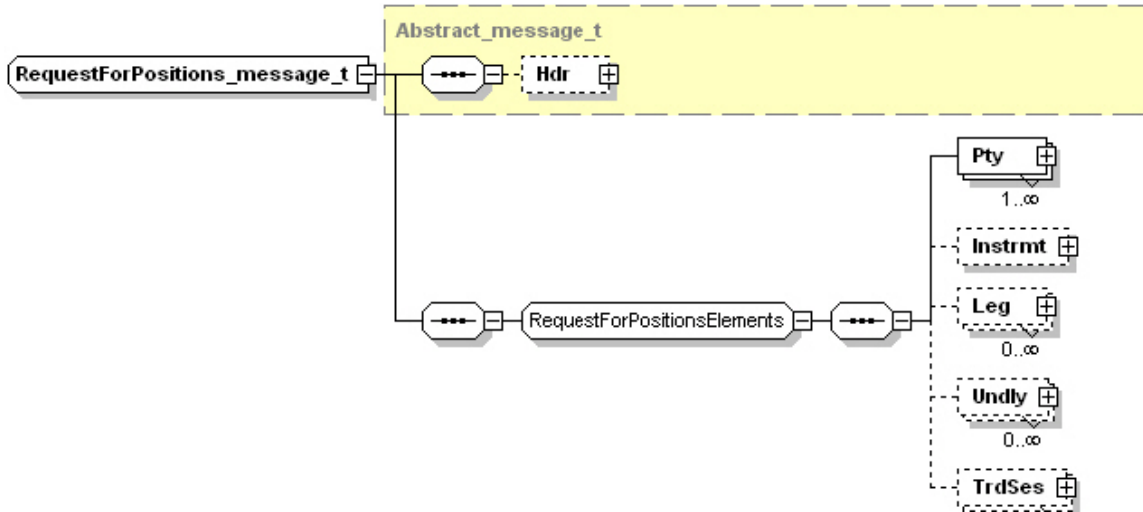
FIX Message: CM to OCC (New)	Request for Position
------------------------------	----------------------

Overview

Clearing Members can submit the Request for Position to generate DDS messages listing their current positions. The request can include all positions within the Clearing Membership or specific account types. If the account type is not specified in the message, the positions for all account types will be included in the file. In addition, Clearing Members with multiple clearing numbers can request multiple Clearing Members within a message by repeating the party blocks.

Requests can be submitted via batch or real-time.

Message Structure



Message Layout – Request for Positions

FIXML Message							Definitions		
Tag#	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	ReqForPoss								
715					BizDt	Clearing Business Date	LocalMktDate	2008-09-12	10
724					ReqTyp	Request Type 0 = Positions	Int	0	1
710					ReqID	Unique identifier for the request as assigned by submitting firm	String	1234567	30
60					TxnTm	Time of request YYYYMMDD-HH:MM:SS	UTC Timestamp	20080912-12:53:24	17
716					SetSesID	Settlement Session ID ITD = Intra-day	String	ITD	3
	→	Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Int	4	1
	→	→	Sub						
523					ID	Account Type	String	C	1
803					Typ	Party Role 26 = Position Account Type	Int	26	2
	→	→	/Sub						
	→	/Pty							
	/ReqForPoss								

Sample Message – Request for Positions

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1"
xmlns="http://www.fixprotocol.org/FIXML-4-4
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xsi:schemaLocation="http://www.fixprotocol.org/FIXML-4-4
http://optionsclearing.com/components/docs/membership/dds_ref/fia_1_1/fixml-main-4-4-FIA-
1-1.xsd">
<ReqForPoss BizDt="2009-10-02" ReqTyp="0" ReqID="1234567" TxnTm="2009-
10-02T09:59:24" SetSesID="ITD">
    <Pty ID="00123" R="4">
        <Sub ID="C" Typ="26"></Sub>
    </Pty>
</ReqForPoss>
</FIXML>
```

Implementation Considerations

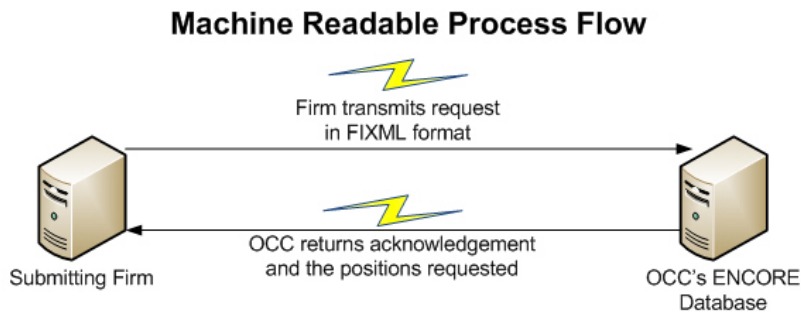
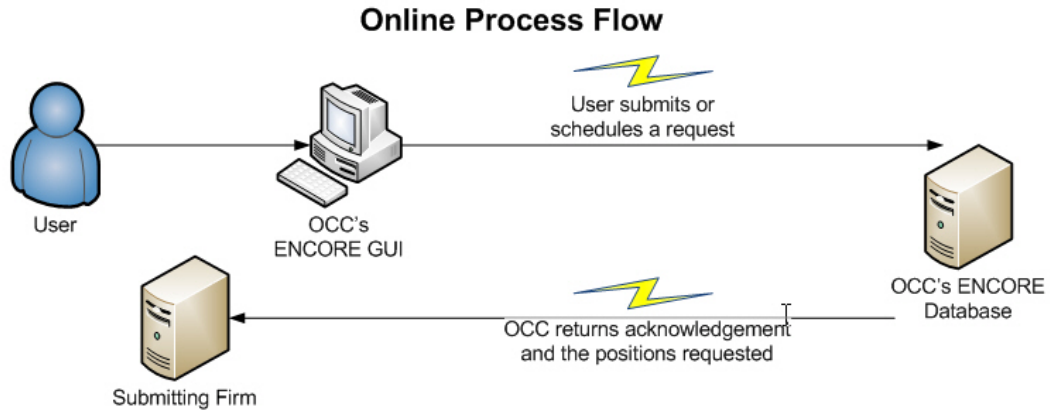
The parties block is a repeating block that may be used to request multiple Clearing Member numbers.

The sub-party block (account type/role) is the only optional field; all others are required.

If no account type is specified for a Clearing Member number, positions for all account types will be provided.

Appendix

The following diagram shows the process for submitting the Request for Positions to OCC either through ENCORE GUI or a machine readable request. Once the request is received, OCC returns the acknowledgement and requested positions.



Sample Message – Header, Request for Position Acknowledgement and Position Report

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1"
xmlns="http://www.fixprotocol.org/FIXML-4-4"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation
="http://www.fixprotocol.org/FIXML-4-4
http://optionsclearing.com/components/docs/membership/dds_ref/fia_1_1/fi
xml-main-4-4-FIA-1-1.xsd">
```

```
<Batch>
<ReqForPossAck RptID="3342" BizDt="2009-10-27" ReqTyp="0" TotRpts="2"
Rslt="0" Stat="0" SetSesID="ITD" TxnTm=" 2010-02-25T14:40:31"><Pty
ID="00123" R="4"><Sub ID="C" Typ="26"/></Pty><Pty ID="00497" R="4"><Sub
ID="F" Typ="26"/></Pty></ReqForPossAck>
```

```
<PosRpt RptID="1016597363" BizDt="2009-10-27" ReqTyp="0"
SetSesID="ITD"><Pty ID="OCC" R="21"/><Pty ID="00123" R="4"><Sub ID="F"
Typ="26"/></Pty><Instrmt Sym="ZFE" CFI="FFIPXS" MMY="20100104"
MatDt="2010-01-04"/><Qty Typ="SOD" Long="0" Short="99"/><Qty Typ="ITD"
Long="0" Short="99"/></PosRpt>
```

```
<PosRpt RptID="1017357338" BizDt="2009-10-27" ReqTyp="0"
SetSesID="ITD"><Pty ID="OCC" R="21"/><Pty ID="00123" R="4"><Sub ID="C"
Typ="26"/></Pty><Instrmt Sym="VX" CFI="FFICSX" MMY="20091118"
MatDt="2009-11-18"/><Qty Typ="SOD" Long="747" Short="807"/><Qty
Typ="ITD" Long="747" Short="807"/></PosRpt>
```

```
</Batch>
</FIXML>
```