

ENCORE – Inbound FIXML Developer Reference Guide
Proprietary Transmissions
Version ~~3.1~~3.2

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Document Organization

This document is intended to provide a detailed description of the message layouts for the Inbound FIXML system. It is intended for use as a transmission mapping reference for FIXML developers. This guide includes the FIXML elements, transmission layouts, message structures, and sample messages for each transmission type.

Glossary of Terms

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

ENCORE – The clearing system within OCC.

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 off 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.

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.

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.

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

This section provides the FIXML file elements, transmission layouts, message structures, and samples. The modifications are to support submission of Post Trade transactions in FIXML format.

The Proprietary ENCORE transmissions below are defined on the following pages:

- Spread Instructions
- Exercise Notices
- Do Not Exercise Declarations (DNEDs)
- Expiring Exercise Declarations (EEDs)
- Gross Position Adjustments (GPAs)
- Position Change Submissions (PCSS)
- Transfers of Account
- CMTA Transfers
- Position Adjustments
- Update Trade Requests
- Allocations
- Long Holdings

Schemas associated with these inbound messages are posted on the OCC website under **Products & Services > DDS Reference** (http://www.theocc.com/products/dds_ref_materials.jsp).

Implementation Considerations

General

- All Strike Prices must be in decimal format for Inbound FIXML messages.
- The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Things to Remember

- Data tags are case sensitive and capital letters must be used where required. For example, Position Maintenance Request should be entered as PosMntReq, not as posmntreq.
- Leading zeros are not required and numeric fields will be read the same way, regardless of whether or not the zeros are entered. For example, StrkPx="00030" and StrkPx="30" will be read as the same value.
- If a tag on a FIXML message exceeds the maximum length, the message is invalid. The only exception is for the Txt tag, in which case only the first 25 characters are written to the database. The Max Length column on all the message layouts presented below represents the allowed maximum length for each field.
- Business Date ("BizDt" - Tag 715) is a required field.

CFI Code

The Classification of Financial Instruments code (CFI Code) appears in every transmission that contains the Instrument Block (product/series/contract information). The standard for this code defines a six (6) character code in which each character's position value carries a special significance (attribute) and set of values.

In an Inbound FIXML message, the first character is used to indicate the type of financial instrument, such as "O" for Option or "F" for Future. The second character is the Call/Put indicator and is entered as "C" for Call, "P" for Put. The remaining characters are not required to be entered and users should always enter "X" to represent an unspecified or unknown attribute.

For example, CFI="OCXXXX" would indicate that this is an Option Call, while CFI="FXXXXX" would refer to Futures.

ENCORE Transmission: Spreads Instructions

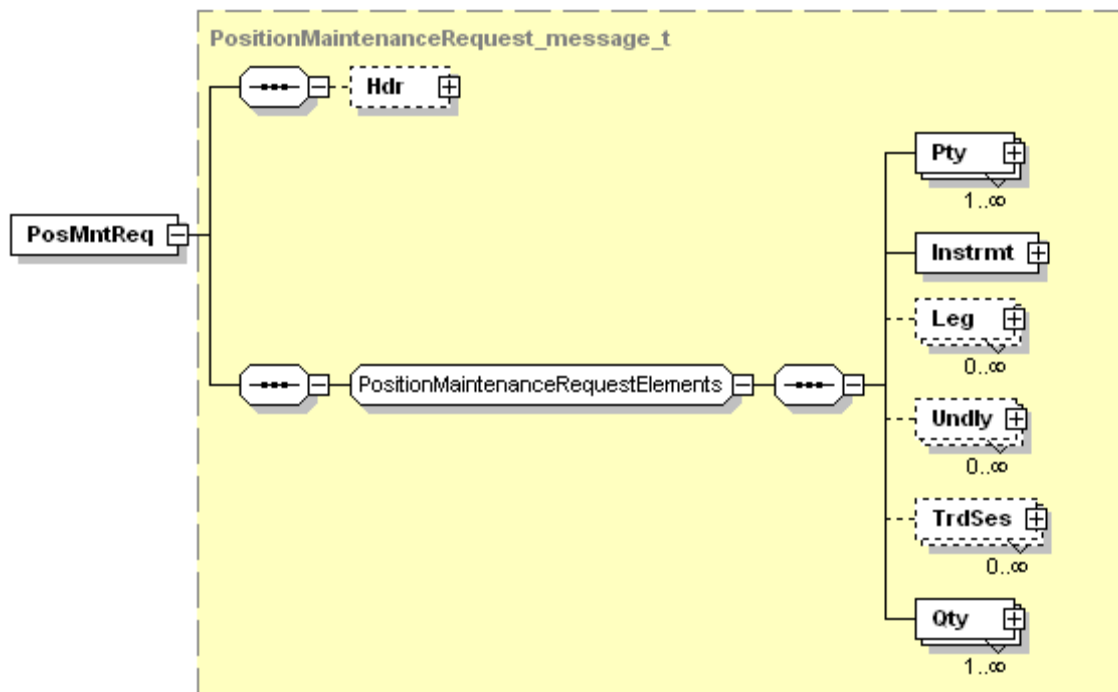
FIX Message: CM to OCC

Position Maintenance Request

Overview

Spread Instructions allow Clearing Members to submit instructions to deposit long option positions in order to create unsegregated long positions for the purpose of reducing their customer account margin requirements.

Message Structure



Message Layout – Spread Instructions

Position Maintenance Request – Spread Instructions

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	PosMntReq								
709					TxnTyp	4 = Position Change Submission/Margin Disposition	Integer	4	1
715					BizDt	Business Date	LocalMktDate	2005-11-28	10
712					Actn	1 = New 3 = Cancel	Integer	3	1
58					Txt	Optional Data	String	Spread Instruction	25
	→	Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Integer	4	3
	→	→	Sub						
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	/Sub						
	→	/Pty							
	→	Pty							
448					ID	Sub Account ID	String	KTZ	4
452					R	Party Role 38 = Position Account	Integer	38	3
	→	/Pty							
	→	Instrmt							
55					Sym	Symbol	String	IBM	6
461					CFI	CHAR 1: O for Option	String	OCXXXX	6

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
						CHAR 2: C for Call, P for Put			
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (Decimal Format only)	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)
	→	/Instrmt							
	→	Qty							
703					Typ	IAS = Intra Spread Qty	String	IAS	6
704					Long	Spread Quantity	Integer	10	7
	→	/Qty							
	PosMntReq								

Sample Message – Spread Instructions

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1" >
    <PosMntReq TxnTyp="4" Actn="1" BizDt="2005-11-28" Txt="Spreads">
      <Pty ID="00123" R="4">
        <Sub ID="C" Typ="26"/>
      </Pty>
      <Instrmt Sym="VRN" CFI="OCXXXX" MMY="20070121"
StrkPx="42.50"/>
      <Qty Typ="IAS" Long="6"/>
    </PosMntReq>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

Transaction ID

In the first line of the message, users must identify the message type in the <PosMntReq> tag by entering “4” as the Transaction Type (TxnTyp). Entering this value indicates that this message refers to a Spread or PCS transaction. The Type Tag in the Quantity group (Typ=IAS) further identifies the message as a spread transaction.

Action (Actn)

The Inbound FIXML Messages use “1” for New (Deposits) and “3” for Cancel (Withdrawals).

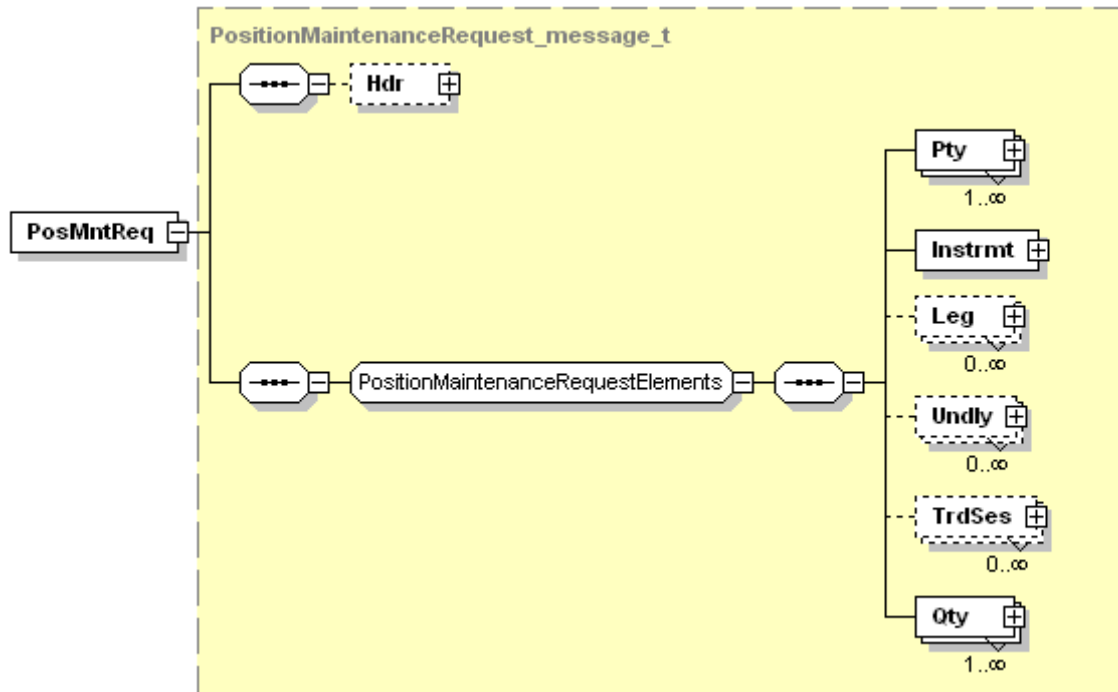
ENCORE Transmission: Exercise Notices

FIX Message: CM to OCC	Position Maintenance Request
------------------------	------------------------------

Overview

Exercise Notices are instructions submitted by the Clearing Members to OCC in order to exercise non-expiring positions.

Message Structure



Message Layout – Exercise Notices

Position Maintenance Request – Exercise Notices

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	PosMntReq								
709					TxnTyp	1 = Exercise	Integer	1	1
715					BizDt	Business Date	LocalMkt Date	2005-11-28	10
712					Actn	1 = New	Integer	1	1
	→	Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Integer	4	3
	→	→	Sub						
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	/Sub						
	→	/Pty							
	→	Pty							
448					ID	Sub Account ID	String	KTZ	4
452					R	Party Role 38 = PositionAccount	Integer	38	3
	→	/Pty							
	→	Instrmt							
55					Sym	Option Symbol	String	IBM	6
461					CFI	CHAR 1: O for Option CHAR 2: C for Call, P for Put	String	OCXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (Decimal Format only)	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)
	→	/Instrmt							

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	→	Qty							
703					Typ	EX = Option Exercise Qty	String	EX	6
704					Long	Exercise Quantity	Integer	10	7
	→	/Qty							
	/PosMntReq								

Sample Message – Exercise Notices

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1">
    <PosMntReq TxnTyp="1" Actn="1" BizDt="2005-11-28">
      <Pty ID="00123" R="4">
        <Sub ID="M" Typ="26"/>
      </Pty>
      <Pty ID="KTZ" R="38"/>
      <Instrmt Sym="AVP" CFI="OPXXXX" MMY="20051021"
StrkPx="30.00"/>
      <Qty Typ="EX" Long="500"/>
    </PosMntReq>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

Exercise Notice Quantity

The Exercise Quantity information (Qty group) consists of two separate values: Typ (Position Type) and Long tags. The Typ indicates the type of transaction, in this case, an Exercise Notice is entered as "EX". The Long value indicates the quantity of the long position being exercised. Together these values are displayed as follows:

Qty Typ="EX" Long="20"

Transaction ID

In the first line of the message, users must identify the message type in the <PosMntReq> tag by entering "1" as the Transaction Type (TxnTyp). Entering this value indicates that this message refers to an Exercise.

Encore Transmission: Do Not Exercise Declarations (DNEDs)

FIX Message: CM to OCC

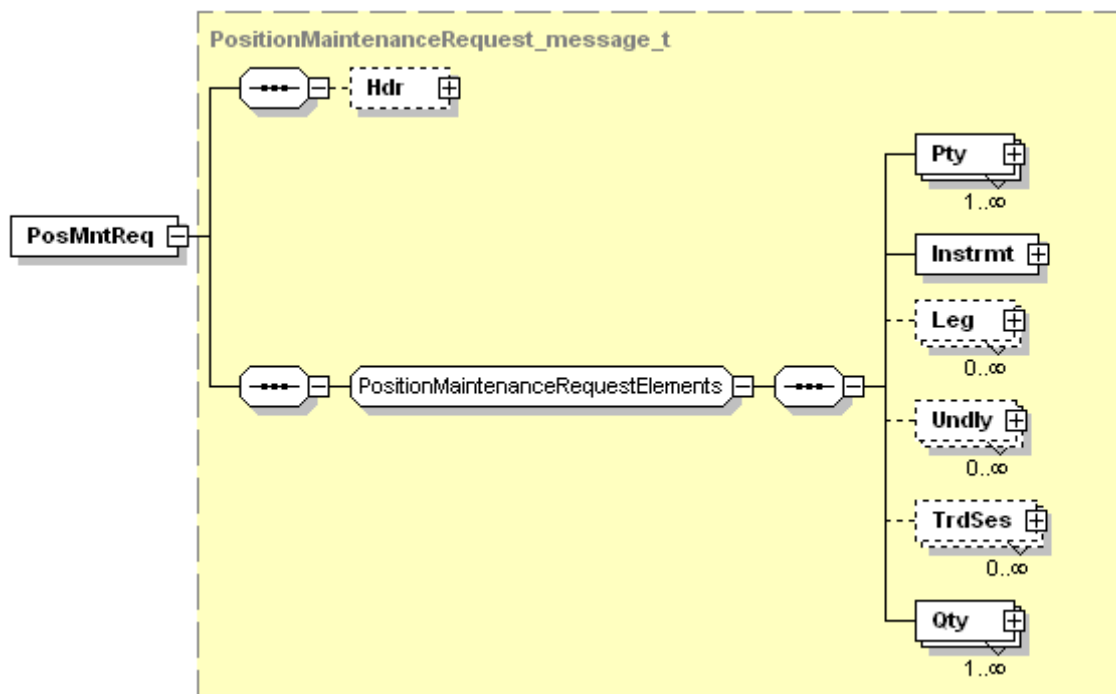
Position Maintenance Request

Overview

Do Not Exercise Declarations (DNEDs) are instructions submitted by the Clearing Member to OCC in order to declare the intention not to exercise an expiring position that is in-the-money above OCC's Ex-by-Ex threshold. The Trade Sources (exchanges) require members to file the contrary notification by 6:30 p.m. (CT) on the last trading day prior to the expiration of an equity option contract.

The quantity on a DNED instruction indicates the amount of the final expiring position that should NOT be exercised, while the quantity on an EED instruction indicates the amount that should be exercised. A quantity of 0 is not allowed and a quantity of ALL will result in the entire position remaining unexercised. DNED instructions on positions that expire out of the money will not be considered valid.

Message Structure



Message Layout – Do Not Exercise Declaration

Position Maintenance Request – Do Not Exercise Declaration

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	PosMntReq								
709					TxnTyp	2 = Do Not Exercise	Integer	2	1
715					BizDt	Business Date	LocalMktDate	2005-11-28	10
712					Actn	1 =New	Integer	1	1
58					Txt	ALL	String	ALL	3
	→	Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Integer	4	3
	→	→	Sub						
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	/Sub						
	→	/Pty							
	→	Pty							
448					ID	Sub Account ID	String	ABCD	4
452					R	Party Role 38 = PositionAccount	Integer	38	3
	→	/Pty							
	→	Instrmt							
55					Sym	Option Symbol	String	IBM	6
461					CFI	CHAR 1: O for Option CHAR 2: C for Call, P for Put	String	OCXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (Decimal Format only)	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	→	/Instrmt							
	→	Qty							
703					Typ	TOT = Total Transaction Qty	String	TOT	6
704					Long	Do Not Exercise Quantity	Integer	10	7
	→	/Qty							
	/PosMntReq								

Sample Message – Do Not Exercise Declaration

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2008-06-20" TotMsg="1">
    <PosMntReq TxnTyp="2" Actn="1" BizDt="2008-06-20" >
      <Pty ID="00123" R="4">
        <Sub ID="M" Typ="26"/>
      </Pty>
      <Pty ID=" ABCD" R="38"/>
      <Instrmt Sym="IBM" CFI=" OCXXX" MMY="20080620" StrkPx="30.50"/>
      <Qty Typ="TOT" Long="145"/>
    </PosMntReq>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

"ALL" Indicator

The All Indicator field (Tag 58) indicates that the instruction is a DNED All instruction and will be processed using the entire final long position quantity. If the All Indicator is set to "ALL", the transaction quantity (Tag 704) is overridden. If the All Indicator (Txt Tag) is not supplied, then the transaction quantity is the quantity that will be processed. If the expected exercise quantity is zero, then the do not exercise quantity should be the entire long quantity or ALL.

ENCORE Transmission: Expiring Exercise Declarations (EEDs)

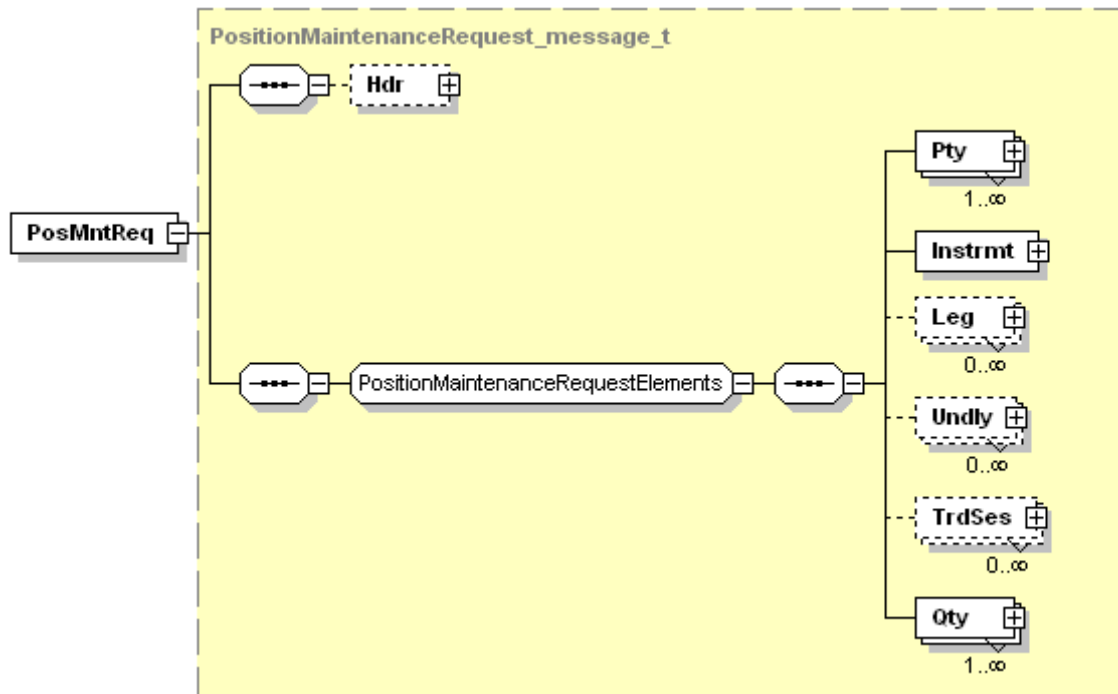
FIX Message: CM to OCC

Position Maintenance Request

Overview

Expiring Exercise Declarations (EEDs) are instructions submitted by the Clearing Member to OCC in order to declare the intention to exercise an expiring position that is in-the-money above OCC's Ex-by-Ex threshold or to exercise an expiring position that is below OCC's Ex-by-Ex threshold. The Trade Sources (exchanges) require members to file the contrary notification by 6:30 p.m. (CT) on the last trading day prior to the expiration of an equity option contract.

Message Structure



Message Layout – Expiring Exercise Declaration

Position Maintenance Request – Expiring Exercise Declaration

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	PosMntReq								
709					TxnTyp	1 = Exercise	Integer	1	1
715					BizDt	Business Date	LocalMktDate	2005-11-28	10
712					Actn	1 =New	Integer	1	1
58					Txt	ALL	String	ALL	3
	→	Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Integer	4	3
	→	→	Sub						
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	/Sub						
	→	/Pty							
	→	Pty							
448					ID	Sub Account ID	String	ABCD	4
452					R	Party Role 38 = PositionAccount	Integer	38	3
	→	/Pty							
	→	Instrmt							
55					Sym	Option Symbol	String	IBM	6
461					CFI	CHAR 1: O for Option CHAR 2: C for Call, P for Put	String	OCXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
202					StrkPx	Strike Price (Decimal Format only)	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)
	→	/Instrmt							
	→	Qty							
703					Typ	TOT = Total Transaction Qty	String	TOT	6
704					Long	Exercise Quantity	Integer	10	7
	→	/Qty							
	/PosMntReq								

Sample Message - Expiring Exercise Declaration

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1">
    <PosMntReq TxnTyp="1" Actn="1" BizDt="2005-11-28" Txt="ALL">
      <Pty ID="00123" R="4">
        <Sub ID="M" Typ="26"/>
      </Pty>
      <Pty ID="MBA" R="38"/>
      <Instrmt Sym="AAO" CFI="OPXXXX" MMY="20051119"
StrkPx="35.00"/>
      <Qty Typ="TOT" Long="145"/>
    </PosMntReq>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

Transaction ID

In the first line of the message, users must identify the message type in the <PosMntReq> tag by entering "1" as the Transaction Type (TxnTyp). Entering this value indicates that this message refers to an Exercise. What differentiates the EED from an Exercise Notice is the Typ tag, which for an EED, is entered as "TOT" (Total Transaction Quantity).

"ALL" Indicator

The All Indicator field (Tag 58) indicates that the instruction is an EED All instruction and will be processed using the entire final long position quantity. If the All Indicator is set to "ALL", the transaction quantity (Tag 704) is overridden. If the All Indicator (Txt Tag) is not supplied, then the transaction quantity is the quantity that will be processed. If the expected exercise quantity is zero, then the transaction quantity should be "0000000" and the All Indicator (Txt Tag) should not be supplied.

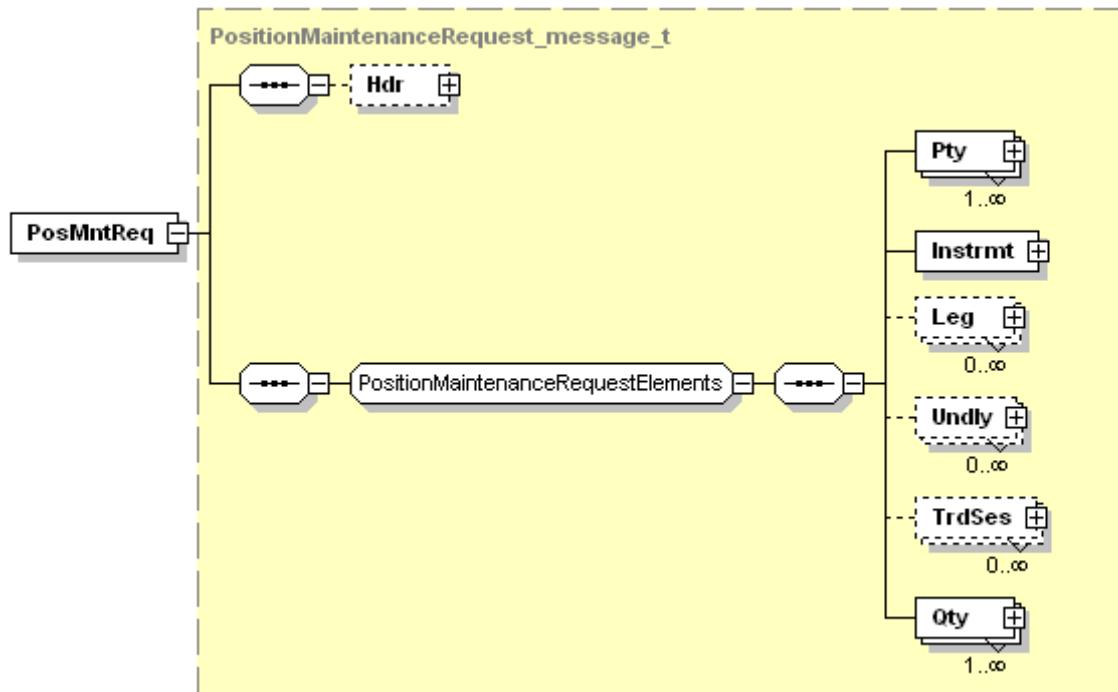
ENCORE Transmission: Gross Position Adjustments

FIX Message: CM to OCC	Position Maintenance Request
------------------------	------------------------------

Overview

Gross Position Adjustments are included in the Position Maintenance Request and are valid for futures.

Message Structure



Message Layout –Gross Position Adjustments

Position Maintenance Request – Gross Position Adjustments

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	PosMntReq								
709					TxnTyp	3 = Position Adjustment	Integer	3	1
715					BizDt	Business Date	LocalMktDate	2005-11-28	10
712					Actn	1 = New	Integer	1	1
	→	Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Integer	4	3
	→	→	Sub						
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	/Sub						
	→	/Pty							
	→	Pty							
448					ID	Sub Account ID	String	KTZ	4
452					R	Party Role 38 = Position Account	Integer	38	3
	→	/Pty							
	→	Instrmt							
461					CFI	CHAR 1: F for Futures	String	FXXXXX	6
55					Sym	Future Symbol	String	IBM1C	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)
	→	/Instrmt							
	→	Qty							
703					Typ	PA = Adjustment Quantity	String	PA	6
704 or					Long or	Quantity	Integer	10	7

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
705					Short				
	→	/Qty							
	/PosMntReq								

Sample Message - Gross Position Adjustments

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1">
    <PosMntReq TxnTyp="3" Actn="1" BizDt="2005-11-28">
      <Pty ID="00123" R="4">
        <Sub ID="M" Typ="26"/>
      </Pty>
      <Pty ID="MBA" R="38"/>
      <Instrmt Sym="VX" CFI="FXXXXX" MMY="20050618"/>
      <Qty Typ="PA" Long="3"/>
    </PosMntReq>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

General

- Gross Position Adjustments can only be entered for Futures transactions;
- No Strike Px value is needed. Users should only send the required tags in the blocks;

Transaction ID

In the first line of the message, users must identify the message type in the <PosMntReq> tag by entering "3" as the Transaction Type (TxnTyp). Entering this value indicates that this message refers to a Gross Position Adjustment.

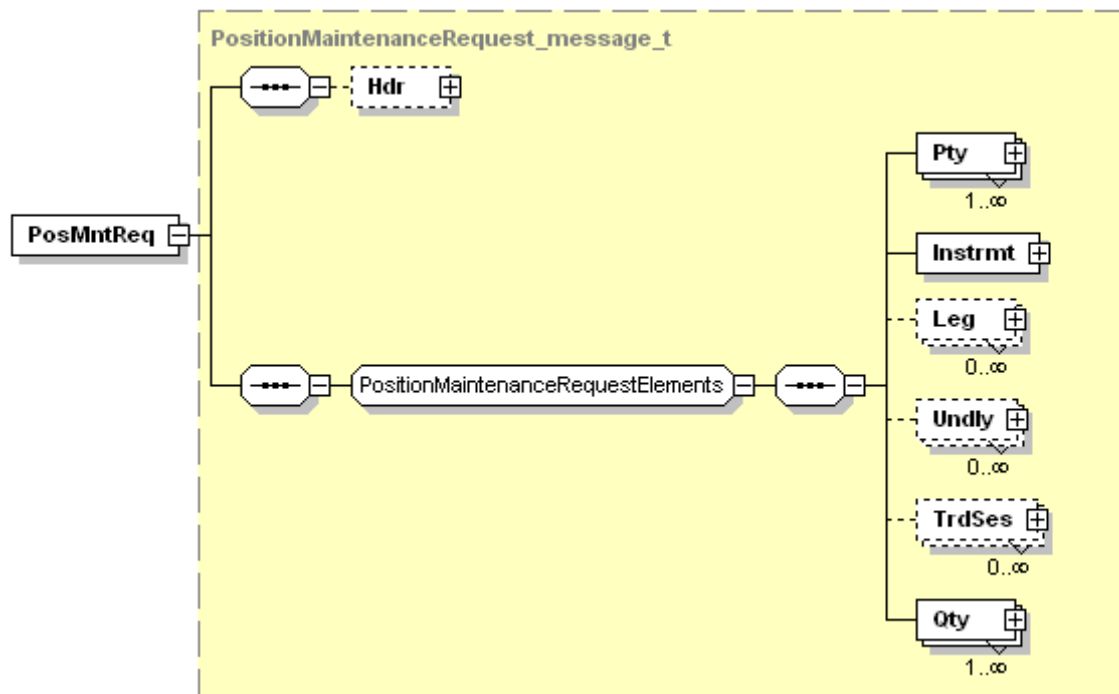
ENCORE Transmission: Position Change Submissions

FIX Message: CM to OCC	Position Maintenance Request
------------------------	------------------------------

Overview

Position Change Submissions (PCS) allow Clearing Members to submit instructions to adjust their closing position quantities. OCC will attempt to adjust positions so that they match the submitted ending quantity. PCS transactions are sent in the Position Maintenance Request FIXML message and are valid for futures and futures options. PCS transactions will be processed as GPA's.

Message Structure



Message Layout – Position Change Submission

Position Maintenance Request – Position Change Submissions

FIXML Message							Definitions		
Tag #	Report	Component	Sub Component	Sub Sub Component	Field Name	Data	Data Type	Sample Data	Max Length
	PosMntReq								
709					TxnTyp	4 = Position Change Submission/Margin Disposition	Integer	4	1
715					Bizdt	Business Date	LocalMkt Date	2006-11-28	10
712					Actn	1 = New 3 = Cancel	Integer	3	1
58					Txt	Optional Data	String		25
		Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Integer	4	3
			Sub						
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	Position Account Type	Integer	26	3
			/Sub						
	/Pty								
	Pty								
448					ID	Sub Account ID	String	M	1
452					R	Party Role 38 = Position Account	Integer	38	3

FIXML Message							Definitions		
Tag #	Report	Component	Sub Component	Sub Sub Component	Field Name	Data	Data Type	Sample Data	Max Length
		/Pty							
		Instrmnt							
55					Sym	Option/Future Symbol	String	AAPL1C	6
461					CFI	CHAR1; O for Option, F for Future CHAR 2; C for Call, P for Put	String	FXXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20061214	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (Decimal Format only) – options only)	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)
		/Instrmt							
		Qty							
703					Typ	TQ = Transaction Qty	String	TQ	6
704					Long	Long Quantity	Integer	10	7
		/Qty							
	/Pos MntReq								

Sample Message – Position Change Submission

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2007-01-31" TotMsg="11">
    <PosMntReq TxnTyp="4" Actn="1" BizDt="2007-01-31">
      <Pty ID="00123" R="4">
        <Sub ID="M" Typ="26" />
      </Pty>
      <Pty ID="QXO" R="38">
        <Sub />
      </Pty>
      <Instrmt Sym="CSCO1C" CFI="FXXXXX" MMY="20080215" />
      <Qty Typ="TQ" Long="0000300" />
    </PosMntReq>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

The user must identify the <PosMntReq> tag in the message as the following:

<u>Field Name</u>	<u>Value</u>
TxnTyp	4 (Position Change Submission)
Qty	Typ = "TQ"

Any transactions that have more than one Qty tag will be rejected.

Options on Futures

The MMY tag needs to include the Series Contract Date, not the Expiration Date. For example, the June 2010 option on futures expires in May. The Expiration Date is 5/25/2010 but the Contract Series date is 6/28/2010.

ENCORE Transmission: Transfers of Account

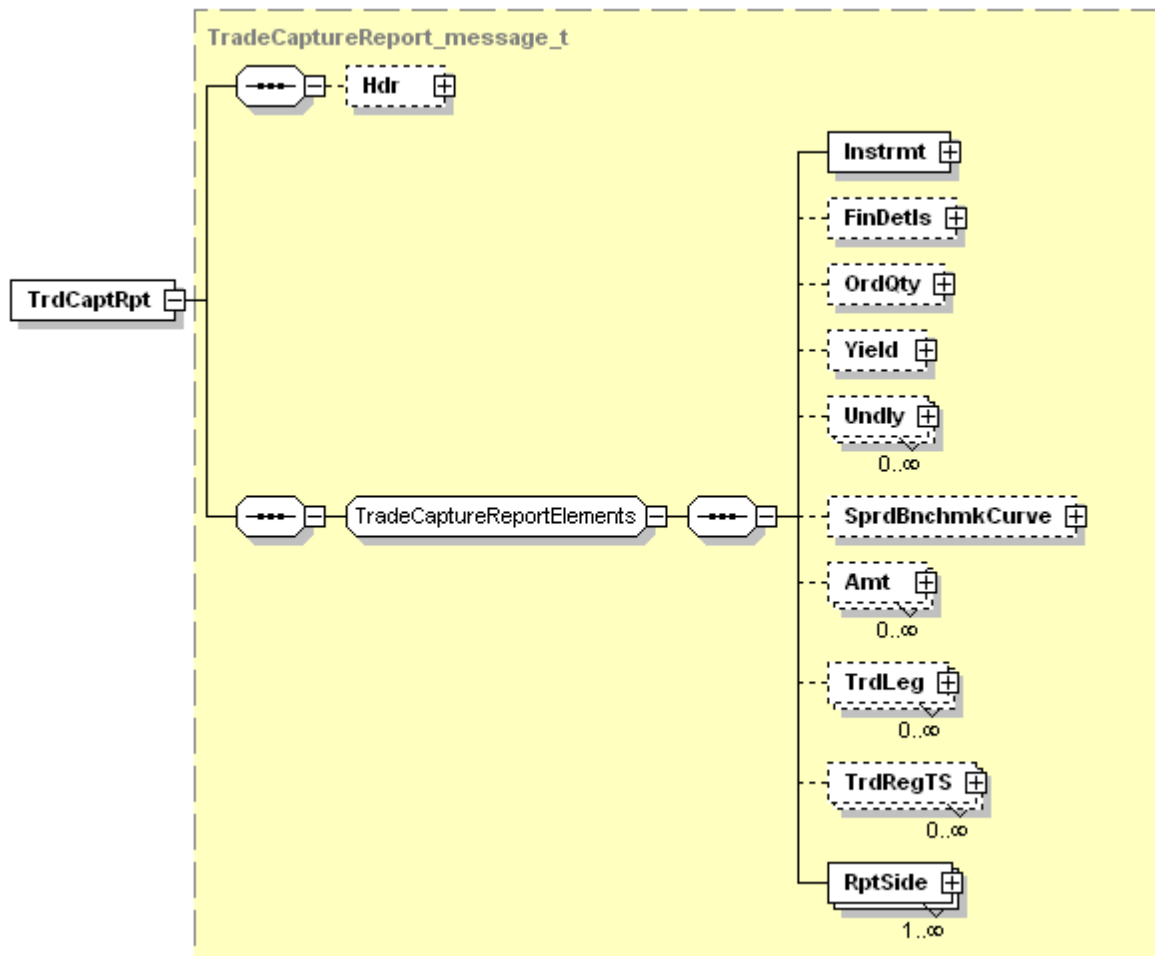
FIX Message: CM to OCC

Trade Capture Report

Overview

Clearing Members use Transfers of Account to transfer a position from one Clearing Member to another. All transfers of account must be approved by the contra party.

Message Structure



Message Layout –Transfer of Account

Trade Capture Report – Transfer of Account

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	TrdCaptRpt								
828					TrdTyp	3 = Transfer 2 = EFP 1 = Block Trade	Integer	3	1
829					TrdSubTyp	2 = External Transfer	Integer	2	1
75					TrdDt	Trade As Of Date	Date	2005-12-02	10
715					BizDt	Business Date	LocalMkt Date	2005-12-02	10
32					LastQty	Contracts to be Transferred	Qty	15	7
31					LastPx	Trade Price	Price	55.25	8 (4 for whole part, 4 for decimal part)
	➔	Instrmt							
55					Sym	Symbol	String	IBM	6
461					CFI	CHAR 1: O for Option, F for Futures CHAR 2: C for Call, P for Put	String	OCXXXX FXXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (Decimal Format only) – options only	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)
	➔	/Instrmt							
	➔	RptSide							
54					Side	1 = Buy 2 = Sell	Integer	1	1
77					PosEfct	Open/Close Code	String	O	1
58					Txt	Optional Data	String	Transfer	25
	➔	➔	Pty						

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 1 = Executing Firm	Integer	1	3
	→	→	→	Sub					
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	→	/Sub					
	→	→		/Pty					
	→	→		Pty					
448					ID	Sub Account ID	String	KTZ	4
452					R	Party Role 38 = Position Account	Integer	38	3
	→	→		/Pty					
	→			/RptSide					
	→			RptSide					
54					Side	1 = Buy 2 = Sell	Integer	2	1
77					PosEfct	Open/Close Code	String	C	1
	→	→		Pty					
448					ID	Contra Clearing Member Number	String	00456	5
452					R	Party Role 18 = Contra Clearing Firm	Integer	18	3
	→	→	→	Sub					
523					ID	Account Type (C/F/M)	String	C	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	→	/Sub					
	→	→		/Pty					
	→	→		Pty					
448					ID	Sub Account ID	String	XYZ	4
452					R	Party Role 38 = Position Account	Integer	38	3
	→	→		/Pty					
	→			/RptSide					
	TrdCaptRpt								

Sample Message – Transfers of Account Options

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1" xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1">
    <TrdCaptRpt LastQty="230" LastPx="0.00" TrdDt="2005-11-28" BizDt="2005-11-28" TrdTyp="3" TrdSubTyp="2">
      <Instrmt Sym="WSM" CFI="OCXXX" MMY="20051217" StrkPx="35.00"/>
      <RptSide Side="1" PosEfct="O" Txt="Transfers Of Account">
        <Pty ID="00123" R="1">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBA" R="38"/>
      </RptSide>
      <RptSide Side="2" PosEfct="C">
        <Pty ID="00456" R="18">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBB" R="38"/>
      </RptSide>
    </TrdCaptRpt>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Sample Message – Transfers of Account Futures

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1" xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1">
    <TrdCaptRpt LastQty="230" LastPx="1.50" TrdDt="2005-11-28" BizDt="2005-11-28" TrdTyp="2" TrdSubTyp="2">
      <Instrmt Sym="WSM" CFI="FXXXXX" MMY="20051217"/>
      <RptSide Side="1" PosEfct="O" Txt="Transfer">
        <Pty ID="00123" R="1">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBA" R="38"/>
      </RptSide>
      <RptSide Side="2" PosEfct="C">
        <Pty ID="00456" R="18">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBB" R="38"/>
      </RptSide>
    </TrdCaptRpt>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

General

Transfers of Account are most commonly used to transfer positions from one member to another. This same functionality also supports the creation of positions stemming from off exchange Block and EFP transactions.

Entering Exchange for Physical (EFP) as a Trade Type (TrdTyp=2) is only allowed for CFTC regulated products.

Entering Block Trade as a Trade Type (TrdTyp=1) is only allowed for CFTC regulated products.

Transaction Information

Users must identify the message type in the TrdTyp tag by entering "3", "2", or "1" as the Trade Type.

- Trade Type "3" indicates that this message refers to a Transfer.
- Trade Type "2" indicates that this message refers to an Exchange for Physical.
- Trade Type "1" indicates that this message refers to a Block Trade.

In each case the Trade Sub Type (TrdSubTyp) is used to further differentiate between types of transfers. For Transfers of Account, enter a Trade Sub Type of "2". Entering this value indicates that this message refers to an external Transfer of Account.

The most common transaction will be a standard transfer of account where TrdTyp="3" and TrdSubTyp="2". Less common are Block Trades (TrdTyp="1" & TrdSubTyp="2") and EFPs (TrdTyp="1" & TrdSubTyp="2").

With Inbound FIXML messages, if the first character of the CFI Code is "O", then this product is an Option. Similarly, if the first character of the CFI Code is "F", then this product is a Future. For example, CFI="OCXXXX" would indicate that this is an Option Call, while CFI="FXXXXX" would refer to a Future.

Role

The Role tag (R) is found within the Party sub-component and is used to indicate the party's role in the transaction. This tag is commonly used to determine Originating Clearing Member (R="1") versus the Contra Clearing Member (R="18"). For example, the first sample message from above contains the tag: < Pty ID="00123" R="1">. This indicates that Clearing Member 00123 is the executing/source firm in the transaction. Similarly, the tag later in the same message, <Pty ID="00456" R="18">, indicates that Clearing Member 00456 is the contra/target firm to the transfer.

ENCORE Transmission: CMTA Transfers

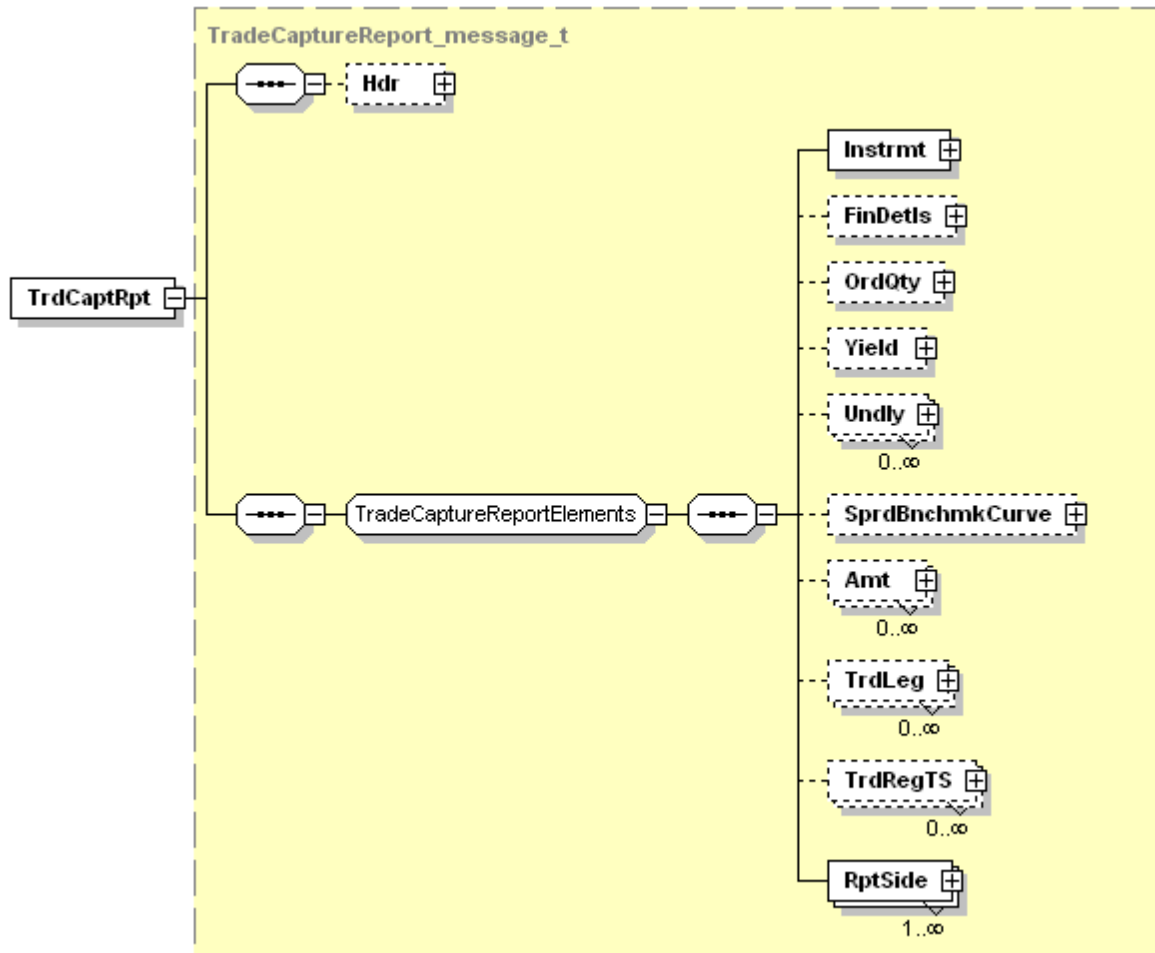
FIX Message: CM to OCC (New)

Trade Capture Report

Overview

A CMTA is an agreement between two Clearing Members, which allows one Clearing Member to execute trades for give up to another Clearing Member in whose account the trade will settle. CMTA Transfers are used to correct CMTA Trades that may have miscleared.

Message Structure



Message Layout –CMTA Transfers

Trade Capture Report – CMTA Transfers

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	TrdCaptRpt								
828					TrdTyp	3 = Transfer or 2 = EFP Transfer (Futures Only)	Integer	3	1
829					TrdSubTyp	0 = CMTA	Integer	0	1
75					TrdDt	Trade As Of Date	Date	2005-12-02	10
715					BizDt	Business Date	LocalMkt Date	2005-12-02	10
32					LastQty	Contracts to be Transferred	Qty	15	7
31					LastPx	Trade Price	Price	32.50	10 (4 for whole part, 6 for decimal part)
	→	Instrmt							
207					Exch	Exchange Code (MIC)	String	XASE	4
55					Sym	Symbol	String	IBM	6
461					CFI	CHAR 1: O for Option, F for Futures CHAR2: C for Call, P for Put	String	OCXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (Decimal Format only) – options only	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)
	→	/Instrmt							
	→	RptSide							
54					Side	1 = Buy, 2 = Sell	Integer	1	1
77					PosEfct	Open/Close Code	String	O	1

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FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
58					Txt	Optional Data	String	CMTA Transfer	25
CUST					ORFInd	Option Regulatory Fee Indicator	String	Y	1
	→	→	Pty						
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 1 = ExecutingFirm	Integer	1	3
	→	→	→	Sub					
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	→	/Sub					
	→	→	/Pty						
	→	→	Pty						
448					ID	Sub Account ID	String	KTZ	4
452					R	Party Role 38 = PositionAccount	Integer	38	3
	→	→	/Pty						
	→	→	Pty						
448					ID	Account Number	String	ABC123	10
452					R	Party Role 24 = Customer Account	Int	24	
	→	→	/Pty						
	→		/RptSide						
	→		RptSide						
54					Side	1 = Buy, 2 = Sell	Integer	2	1
77					PosEfct	Open/Close Code	String	C	1
	→	→	Pty						
448					ID	Contra Clearing Member Number	String	00456	5

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
452					R	Party Role 18 = Contra Clearing Firm	Integer	1	3
	→	→	→	Sub					
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	→	/Sub					
	→	→		/Pty					
	→	→		Pty					
448					ID	Sub Account ID	String	XYZ	4
452					R	Party Role 38 = PositionAccount	Integer	38	3
	→	→		/Pty					
					MiscFees				
137					Amt	Fee Amount	Amount	189.75	8
139					Typ	Type of Fees 3 = Commission Fee 7 = Reportable Fees	String	3	2
891					Basis	Unit of Fees 0 = Flat Fee 1 = Rate Fee	Integer	0	1
					/MiscFees				
	→	/RptSide							
	/TrdCaptRpt								

Sample Message – CMTA Transfers Options

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1" >
    <TrdCaptRpt LastQty="73" LastPx="200.60" TrdDt="2005-11-28" BizDt="2005-
11-28" TrdTyp="3" TrdSubTyp="0">
      <Instrmt Sym="CJJ" CFI="OCXXXX" MMY="20050917" StrkPx="940.00"
Exch="XASE"/>
      <RptSide Side="2" PosEfct="C" Txt="CMTA Transfer" ORFInd="Y" >
        <Pty ID="00123" R="1">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBA" R="38"/>
      </RptSide>
      <RptSide Side="1" PosEfct="O">
        <Pty ID="00456" R="18">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBB" R="38"/>
        <MiscFees Amt="189.75" Type="3" Basis="0"/>
        <MiscFees Amt="28.00" Type="7" />
      </RptSide>
    </TrdCaptRpt>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Sample Message – CMTA Transfers Futures

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1" >
    <TrdCaptRpt LastQty="0000073" LastPx="200.60" TrdDt="2004-09-16"
BizDt="2005-09-16" TrdTyp="3" TrdSubTyp="0">
      <Instrmt Sym="IBM1C" CFI="FXXXXX" MMY="20050917"
Exch="XCBF"/>
        <RptSide Side="2" PosEfct="C" Txt="CMTA Transfer">
          <Pty ID="00123" R="1">
            <Sub ID="M" Typ="26"/>
          </Pty>
          <Pty ID="MBA" R="38"/>
        </RptSide>
        <RptSide Side="1" PosEfct="O">
          <Pty ID="00456" R="18">
            <Sub ID="M" Typ="26"/>
          </Pty>
          <Pty ID="MBB" R="38"/>
        </RptSide>
      </TrdCaptRpt>
    </Batch>
  </FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

General

Entering Exchange for Physical (EFP) as a Trade Type (TrdTyp=2) is only allowed for Futures transactions.

Within the FIXML Message format, Trade Price (LastPx) must be entered. Trade Price must be entered in dollars and cents and only one LastPx tag can be included in the message.

Transaction ID

In the first line of the message, users must identify the message type in the TrdTyp tag by entering "3" or "2" as the Trade Type. Trade Type "3" indicates that this message refers to a Transfer. To identify Exchange for Physical on the message Trade Type "2" is used. The Trade Sub Type (TrdSubTyp) is used to further differentiate between types of transfers. For CMTA Transfers, enter a Trade Sub Type of "0" to indicate this message refers to a CMTA Transfer.

Exchange Codes

The Executor Exchange ID field from the Machine Readable format is now the Exchange Code (Exch) field. This field (Tag 207) indicates the financial exchange for which the CMTA Agreement is setup. The FIX specification uses MIC codes as Exchange Codes. Valid entries for the MIC are:

Exchange Acronym	MIC
AMEX	XASE
BATS	BATO
BOX	XBOX
CFE	XCBF
CBOE	XCBO
C2	C2OX
CME	XCME
ISE	XISX
NSDQ	XNDQ
NQLX	XNQL
ONE	XOCH
PBOT	XPBT
PHLX	XPHO
PSE	XPSE

Report Sides

The Report Sides tag (RptSide) is used to indicate which block of tags refers to the Buy Side (Side = 1) and which block refers to the Sell Side (Side = 2).

Miscellaneous Fees

Miscellaneous Fees are optional fees that can include commission and regulatory fees, which will move from the executing firm to the give up firm. Any fees must be included in the give-up's side of the message. If the fees are included on the executor's side, they will not be processed. If there are no fees, do not include the Misc Fees block.

Commission Fees: The maximum value for the flat fee is \$50,000.00 per transaction. The maximum value for the rate fee is \$9.99 per contract.

Reportable Fees: The maximum value for the reportable fee is \$50,000.00 per transaction.

Commission Fee Basis: Users must select the commission fee as either a rate fee(per contract) or a flat fee (total fee).

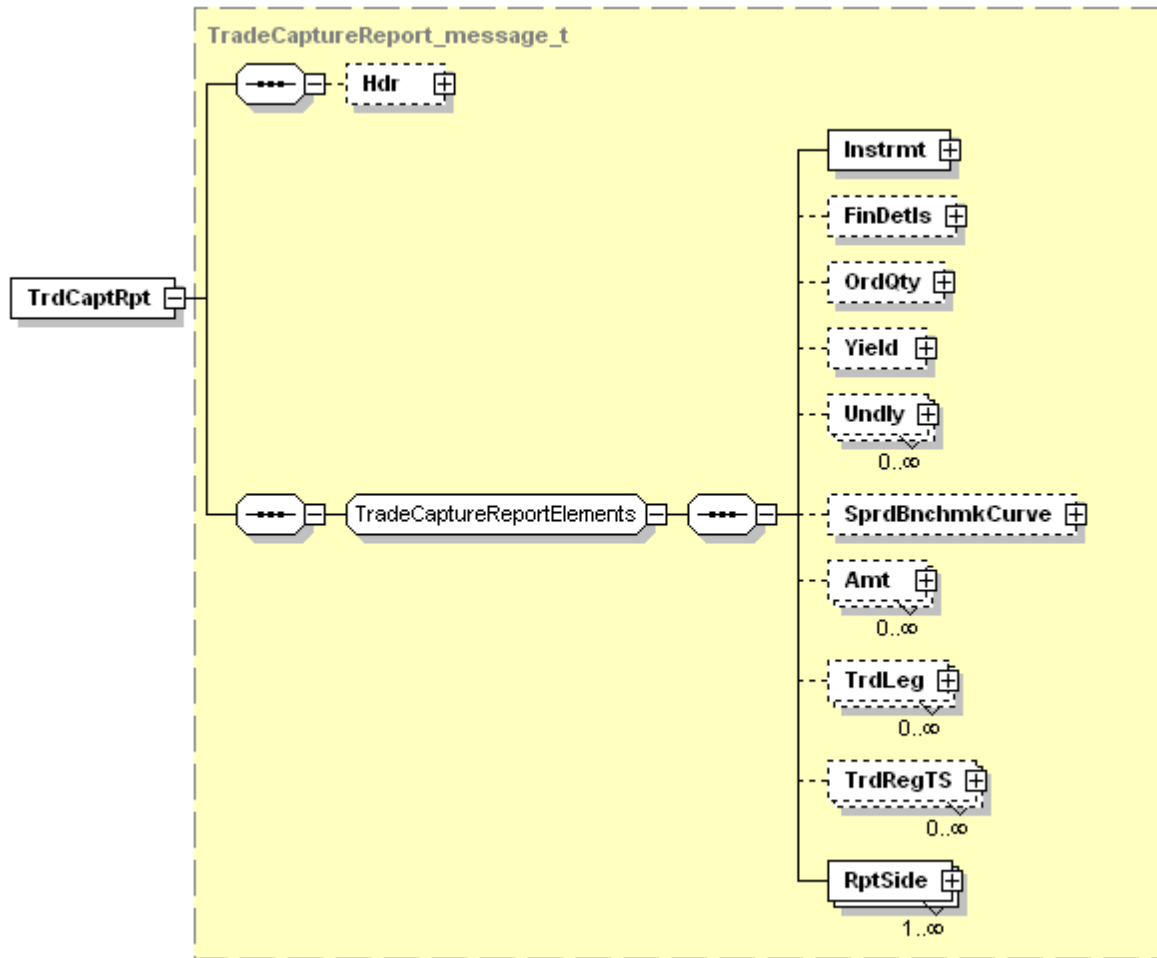
ENCORE Transmission: Position Adjustment

FIX Message: CM to OCC	Trade Capture Report
------------------------	----------------------

Overview

Clearing Members may submit position adjustment transactions to OCC to correct trade errors within accounts of the same Clearing Member, such as account type errors or open/close errors. Position Adjustments cannot be used to change the terms of compared trades.

Message Structure



Message Layout – Position Adjustment

Trade Capture Report – Position Adjustment

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	TrdCaptRpt								
828					TrdTyp	3 = Transfer or 2 = EFP Transfer (Futures Only)	Integer	3	1
829					TrdSubTyp	1 = Internal Transfer	Integer	1	1
75					TrdDt	Trade As Of Date	Date	2005-12-02	10
715					BizDt	Business Date	LocalMkt Date	2005-12-02	10
32					LastQty	Contract Quantity	Qty	15	7
31					LastPx	Trade Price	Price	55.35	8 (4 for whole part, 4 for decimal part)
	→	Instrmt							
55					Sym	Symbol	String	IBM	6
461					CFI	CHAR 1: O for Options, F for Futures CHAR 2: C for Call, P for Put	String	OCXXXX FXXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20051214	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (Decimal Format only) – options only	Price	30.50	14 (5 for the strike whole, 9 for the strike decimal)
	→	/Instrmt							
	→	RptSide							
54					Side	1 = Buy, 2 = Sell	Integer	2	1
77					PosEfct	Open/Close Code	String	C	1
58					Txt	Optional Data	String	Adjustment	25
	→	→	Pty						
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 1 = Executing Firm	Integer	1	3

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	→	→	→	Sub					
523					ID	Account Type (C/F/M)	String	C	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	→	/Sub					
	→	→	→	/Pty					
	→	→	→	Pty					
448					ID	Sub Account ID	String	KTZ	4
452					R	Party Role 38 = Position Account	Integer	38	3
	→	→	→	/Pty					
	→	→	→	/RptSide					
	→	→	→	RptSide					
54					Side	1 = Buy, 2 = Sell	Integer	1	1
77					PosEfct	Open/Close Code	String	O	1
	→	→	→	Pty					
	→	→	→	Sub					
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	→	/Sub					
	→	→	→	/Pty					
	→	→	→	Pty					
448					ID	Sub Account ID	String	KTZ	4
452					R	Party Role 38 = Position Account	Integer	38	3
	→	→	→	/Pty					
	→	→	→	/RptSide					
	TrdCaptRpt								

Sample Message - Position Adjustment Option

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1" >
    <TrdCaptRpt LastQty="50" LastPx="200.60" TrdDt="2005-11-28"
BizDt="2005-11-28" TrdTyp="3" TrdSubTyp="1">
      <Instrmt Sym="CAD" CFI="OPXXXX" MMY="20051217"
StrkPx="660.00"/>
      <RptSide Side="1" PosEfct="O" Txt="Position Adjustment">
        <Pty ID="00123" R="1">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBA" R="38"/>
      </RptSide>
      <RptSide Side="2" PosEfct="C">
        <Pty>
          <Sub ID="F" Typ="26"/>
        </Pty>
      </RptSide>
    </TrdCaptRpt>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Sample Message - Position Adjustment Futures

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2005-11-28" TotMsg="1">
    <TrdCaptRpt LastQty="50" LastPx="200.60" TrdDt="2005-11-28"
BizDt="2005-11-28" TrdTyp="2" TrdSubTyp="1">
      <Instrmt Sym="IBM1C" CFI="FXXXXX" MMY="20051217"/>
      <RptSide Side="1" PosEfct="O" Txt="Position Adjustment">
        <Pty ID="00123" R="1">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBA" R="38"/>
      </RptSide>
      <RptSide Side="2" PosEfct="C">
        <Pty>
          <Sub ID="F" Typ="26"/>
        </Pty>
      </RptSide>
    </TrdCaptRpt>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

General

Entering Exchange for Physical (EFP) as a Trade Type (TrdTyp=2) is only allowed for Futures transactions.

Transaction ID

In the first line of the message, users must identify the message type in the TrdTyp tag by entering "3" or "2" as the Trade Type. Trade Type "3" indicates that this message refers to a Transfer. To identify Exchange for Physical on the message Trade Type "2" is used. The Trade Sub Type tag (TrdSubTyp) is used to further differentiate between types of transfers. For Position Adjustments, enter a Trade Sub Type of "1" to indicate this message refers to an Internal Transfer as opposed to a Transfer of Account or CMTA Transfer.

Optional Field

The Trade Price for adjustments is an optional field. If it is not needed, then the tag should not be included in the FIXML message.

Note: Trade Updates will only be available for commodity contract (i.e., futures and futures options) that are subject to CFTC jurisdiction.

ENCORE Transmission: Update Trade Request

FIX Message: CM to OCC	Trade Capture Report
------------------------	----------------------

Overview

OCC provides a trade management system that allows clearing members the ability to update non-critical fields for both options and futures. Firms may use this functionality to edit matched trades which were incorrectly entered or otherwise incomplete. An example of this would be a trade marked for the wrong account or filled without a Give-Up Clearing Member indicated. Non-critical fields such as these may be changed at the clearinghouse. This action causes the trade to be updated on the clearinghouse's books and will generate new cleared trade records that may be used in firm and exchange systems.

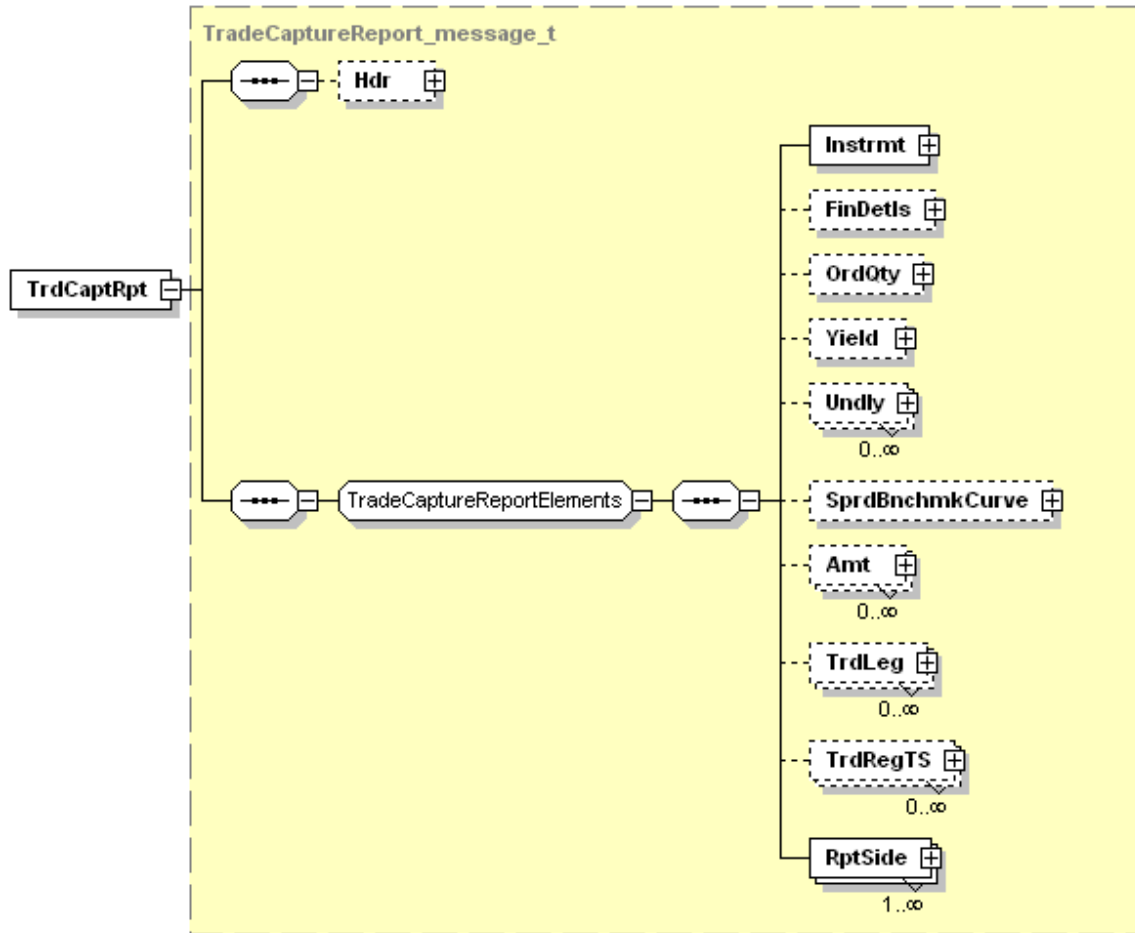
The OCC Trade Update system will provide Clearing Members with the ability to update certain non-critical fields on matched trades. Changes may be communicated to OCC through ENCORE or via inbound FIXML messages. All updates will update trades at OCC as well as generate new cleared trade records for firm and exchange systems.

Trade Updates will be available on the Trade Capture Report Message following the execution of a trade. It is possible to update non-critical matching fields on valid top day trades.

Fields available for update include:

- Account Type
- Sub Account
- Open Close code
- Customer Account Number
- Trade Allocation Indicator (futures only)
- Give-up Clearing Firm
- Remarks
- Order ID
- CTI Code (futures only)

Message Structure



Message Layout – Update Trade Request

Trade Capture Report – Update Trade Request – Futures/Options on Futures/Commodity Options

Trade Capture Report								
FIX Mapping						Data	Data Type	Sample Data
Tag #	Report Block	Component Block	Sub Component Block	Sub Sub Component Block	Fields			
TrdCaptRpt								
572					RptRefID	Unique Identifier for the Trade. Must match the RptID provided by OCC on the original TrdCaptRpt message.	String	184496521
32					LastQty	Quantity	Qty	1
31					LastPx	Price	Price	93.89
487					TransTyp	Trade Report Transaction Type 2 = Replace	Integer	2
856					RptTyp	Trade Report Type 0 = Submit	Integer	0
715					BizDt	Clearing Business Date	LocalMktDate	2006-12-04
75					TrdDt	As Of Date	LocalMktDate	2006-12-04
	→	Instrmt						
55					Sym	Symbol	String	AAPL
461					CFI	CHAR 1: O for Option, F for Futures CHAR 2: C for Call, P for Put	String	OCXXXX
200					MMY	Series/Contract Year, Month, Date	MonthYear	20070114
202					StrkPx	Strike Price (Decimal Format only) - (options only)	Price	
	→	/Instrmt						
	→	RptSide						
54					Side	1 = Buy 2 = Sell	Char	2

Trade Capture Report								
FIX Mapping						Data	Data Type	Sample Data
Tag #	Report Block	Component Block	Sub Component Block	Sub Sub Component Block	Fields			
77					PosEfct	Open Close Code O = Open C = Close	Char	O
58					Txt	Remarks	String	UPDATE
11					ClOrdID	Order Id	String	98765
826					AllocInd	Trade Allocation Indicator 3 = Allocation Give Up Executor (Can only be changed from null to 3 on update requests) (futures only)	Integer	
582					CustCpcty	CTI Code (futures only)	Char	1
	→	→	Pty					
448					ID	Clearing Member Number	String	00123
452					R	Party Role 1 = Executing Clearing Firm	Int	1
	→	→	→	Sub				
523					ID	Account Type (C/F/M)	String	M
803					Typ	26 = Position Account Type	Int	26
	→	→	→	/Sub				
	→	→	/Pty					
			Pty					
448					ID	Sub Account	String	XYZ
452					R	Party Role 38 = Position Account	Int	38
			/Pty					
	→	→	Pty					
448					ID	Give Up Clearing Member Number	String	
452					R	Party Role 14 = Give Up Clearing Firm	Int	14
	→	→	/Pty					

Trade Capture Report								
FIX Mapping						Data	Data Type	Sample Data
Tag #	Report Block	Component Block	Sub Component Block	Sub Sub Component Block	Fields			
	→	→	Pty					
448					ID	Customer Account Number	String	AB3
452					R	Party Role 24 = Customer Account Number	Int	24
	→	→	/Pty					
	→	/RptSide						
/TrdCaptRpt								

Sample Message – Update Trade Request – Futures

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2009-02-20" TotMsg="1" >
    <TrdCaptRpt RptRefID="123456789" LastQty="50" LastPx="125.40"
TrdDt="2009-02-20" TransTyp="2" RptTyp="0" BizDt="2009-02-20">
      <Instrmt Sym="YI" CFI="FFXXX" MMY="20090415" />
      <RptSide Side="1" PosEfct="C" Txt="abcdefg"
CIOrdId="0AAA003-20060720" AllocInd="3" CustCpcty="1">
        <Pty ID="00608" R="1">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="ABC" R="38">
        </Pty>
        <Pty ID="00792" R="14">
        </Pty>
        <Pty ID="df6312" R=" 24">
        </Pty>
      </RptSide>
    </TrdCaptRpt>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Sample Message – Update Trade Request – Options

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2009-02-20" TotMsg="1" >
    <TrdCaptRpt RptRefID="123456789" LastQty="50" LastPx="125.40"
TrdDt="2009-02-20" TransTyp="2" RptTyp="0" BizDt="2009-02-20">
      <Instrmt Sym="IBM" CFI="OPXXX" MMY="20110716"
StrkPx="825" />
      <RptSide Side="1" PosEfct="C" Txt="abcdefg"
CIOrdId="0AAA003-20060720">
        <Pty ID="00608" R="1">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="ABC" R="38">
        </Pty>
        <Pty ID="00792" R="14">
        </Pty>
        <Pty ID="df6312" R=" 24">
        </Pty>
      </RptSide>
    </TrdCaptRpt>
  </Batch>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

General

When submitting inbound Trade Update Requests, the Report Reference ID (RptRefID) must match the Report ID (RptID) on the original cleared trade record.

If a field in the inbound record layout is required and not editable, then the submitted data must match the current version of the trade in OCC's systems. If it does not, then the update request will be rejected.

If a field in the inbound record layout is not required, then it does not need to be included on the update request. Clearing members may submit data for these elements and the OCC will use the data provided when processing the change request.

If a field in the inbound record layout is editable, then OCC will attempt to modify the referenced trade using the data provided on the update request. Trade updates may be rejected if the data provided is not valid.

If a field in the inbound record layout is nullable, then the clearing member may request that OCC null that element on the trade by not providing the element.

All data in the inbound record must fully represent how the Clearing Member wants the record to be held.

RptID (RptRefID) – unique identifier for the trade – Updated trade messages will repeat the original trade RptId. Inbound Trade Updates will contain a RptRefID that will match the original trade RptId.

TransTyp – 0 (New), 1 (Canceled), 2 (Replace)

** A value of 2 (Replace) is only valid for Inbound Update Trade Capture Report Messages.

RptTyp – 0 (Submit), 3 (Reject), 4 (Update)

**A value of 0 (Submit) is only valid for Inbound Update Trade Capture Report Messages

ENCORE Transmission: Allocation Instruction

FIX Message: CM to OCC (New)	Allocation Instruction
------------------------------	------------------------

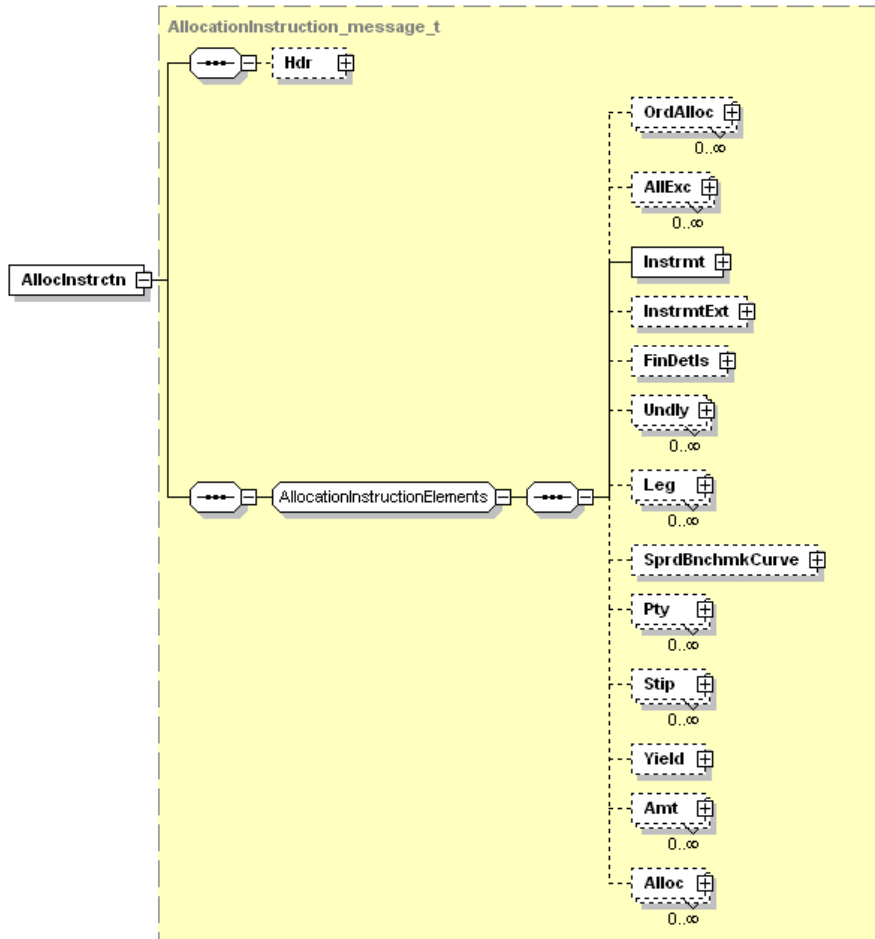
Overview

Following the execution of a trade, the exchange relays a matched trade record to OCC and positions are updated for the buy and sell side clearing firms. If the trade was executed for an account other than the Executing Clearing Member (and it was not originally indicated on the trade), then the holder may enter a post trade allocation (give-up) in order to transfer that position to the correct clearing account.

The Executing/Originating Clearing Member inputs the allocation, which transfers the position with premium/variation to the give-up/contra Clearing Member's account. Allocations require that the Give-Up CM accept (or Claim) the position. This can be done explicitly through a claim or implicitly by registering an allocation agreement.

The Executing member will have two methods for providing allocation instructions, on-line or via FIXML message. This section details the process for submitting allocations to OCC via inbound FIXML. With inbound FIXML, Allocations will be sent in the Allocation Instruction FIXML message.

Message Structure



Message Layout – Allocation

Allocation Instruction Message

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	AllocInstrctn								
70					ID	Unique Identifier for Allocation Instruction Msg	String	48578394	20
71					TransTyp	Allocation Transaction Type 0 = New	Int	0	1
626					Typ	Specifies purpose of Allocation Instruction Message 2 = Preliminary	Int		1
53					Qty	Quantity	Quantity		7
75					TrdDt	As Of Date	LocalMkt Date	20060516	10
828					TrdTyp	Trade Type 0 = Regular Trade 1 = Block Trade 2 = EFP	Int	0	1
442					MLegRptTyp	Spread Indicator 1 = Outright Non-Spread Trade 2 = Individual Leg of a Multi-Leg Trade	Char	1	1
715					BizDt	Clearing Business Date	LocalMkt Date	2006-05-16	10
6					AvgPx	Transaction Price	Price	2.70	8 (4 for whole part, 4 for decimal part)
819					AvgPxInd	Average Pricing Indicator 0 = No Average Pricing	Char	40	1

FIXML Message						Definitions			
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
						1 = Trade is part of an average price group			
58					Txt	Originator Remarks	String		25
77					PosEfct	Open/Close Code (Originator) O = Open C = Close	String	C	1
793					ID2	Spread ID	String	123SLEDS	10
829					TrdSubTyp	SLEDS Indicator 7 = SLEDS Trade (omit tag for non-SLEDS)	Int	7	1
	→	OrdAlloc							
11					CIOrdID	Order ID	String	FG65432185 4FDFGHTY	20
	→	/OrdAlloc							
	→	AllExc							
1003					TrdID	Trade ID that was assigned by exchange	String	B12345678T YUIOP	15
1041					FirmTrdID	Firm Trade ID that was assigned by firm	String	ASDF1234H JKL789	15
	→	/AllExc							
54					Side	1 = Buy 2 = Sell (Originator)	Int	1	1
	→	Instrmt							
55					Sym	Symbol	String	IBM	6
461					CFI	Default Values	String	OPXXXX	6
200					MMY	Series/Contract Year, Month, Date	MonthYear	20060514	8 (4 for year, 2 for month, 2 for day)
202					StrkPx	Strike Price (decimal format)	Price	80.00	14 (5 for the strike whole, 9 for the strike decimal)
	→	/Instrmt							

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	→	Pty							
448					ID	Clearing Member Number	String	00551	5
452					R	Party Role 1 = Executing Clearing Firm	Int	1	3
	→	→	Sub						
523					ID	Account Type	String	C	1
803					Typ	Party Type 26 = Position Account Type	Int	26	3
	→	→	/Sub						
	→	/Pty							
	→	Pty							
448					ID	Account ID (Sub-Account)	String	KTZ	15
452					R	Party Role 38 = Position Account	Int	38	3
	→	/Pty							
	→	Pty							
448					ID	Executing Broker	String	811F	10
452					R	Party Role 2 = Executing Broker	Int	2	3
	→	/Pty							
	→	Pty							
448					ID	Account Number	String	ABC123	
452					R	Party Role 24 = Customer Account	Int	24	
	→	/Pty							
	→	Alloc							
	→	→	Pty						
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 18 = ContraClearingFirm	Integer	1	3

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	→	→	/Pty						
	→	→	→	Sub					
523					ID	Account Type (C/F/M)	String	M	1
803					Typ	26 = Position Account Type	Integer	26	3
	→	→	→	/Sub					
	→	→	Pty						
448					ID	Sub Account ID	String	KTZ	15
452					R	Party Role 38 = Position Account	Integer	38	3
	→	→	/Pty						
	→	→	Pty						
448					ID	Account Number	String	1234	10
452					R	Party Role 24 = Customer Account	Integer	24	3
	→	→	/Pty						
	→	→	MiscFee						
137					MiscFeeAmt	Misc. Fee Amt	Amount	15.00	137
139					MiscFeeType	Indicates type of misc. fee 7 = Other (Additional Amount)	Char	7	139
	→	→	/MiscFee						
	→	/Alloc							
	/AllocInstrctn								

Sample Message – Allocation Options

```
<AllocInstrctn ID="123456" TransTyp="0" Typ="2" Qty="230" TrdDt="2005-11-28" TrdTyp="0"
AvgPx="1.48" AvgPxInd="0" Txt="Allocation Option" PosEfct="O" Side="1" MLegRptTyp="1">
  <OrdAlloc ClOrdID="32145613"/>
  <AllExc TrdID="1321DFS654" FirmTrdID="987654sdf6"/>
  <Instrmt Sym="WSM" CFI="OCXXXX" MMY="20051217" StrkPx="35.00"/>
  <Pty ID="00123" R="1">
    <Sub ID="M" Typ="26"/>
  </Pty>
  <Pty ID="MBA" R="38"/>
  <Pty ID="ABCD" R="24"/>
  <Amt Typ="CRES" Amt="9.00"/>
  <Alloc>
    <Pty ID="00456" R="18">
      <Sub ID="M" Typ="26"/>
    </Pty>
    <Pty ID="MBB" R="38"/>
    <Pty ID="1234" R="24"/>
    <MiscFees Typ="7" Amt="12.50"/>
  </Alloc>
</AllocInstrctn>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Sample Message – Allocation Futures

```
<AllocInstrctn ID="123456" TransTyp="0" Typ="2" Qty="230" TrdDt="2005-11-28" TrdTyp="2"
AvgPx="101.95" AvgPxInd="0" Txt="Allocation Future" PosEfct="O" Side="1"
MLegRptTyp="2">
  <OrdAlloc ClOrdID="32145613"/>
  <AllExc TrdID="1321DFS654" FirmTrdID="987654sdf6"/>
<Instrmt Sym="C1C" CFI="FXXXXX" MMY="20051217"/>
  <Pty ID="00123" R="1">
    <Sub ID="M" Typ="26"/>
  </Pty>
  <Pty ID="MBA" R="38"/>
  <Pty ID="ABCD" R="24"/>
  <Amt Typ="CRES" Amt="10.00"/>
  <Alloc>
    <Pty ID="00456" R="18">
      <Sub ID="M" Typ="26"/>
    </Pty>
    <Pty ID="MBB" R="38"/>
    <Pty ID="1234" R="24"/>
    <MiscFees Typ="7" Amt="15.00"/>
  </Alloc>
</AllocInstrctn>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

General

Within the FIXML Message format, Trade Price (AvgPx) must be entered. Trade Price must be entered in dollars and cents and only one AvgPx tag can be included in the message.

Note: PosEfct and Buy/Sell Codes are only supplied for the originator. The Contra side will be the opposite of the Originator (i.e. If the Originator is an Opening Buy then the Contra is a Closing Sell).

MiscFee is included in the Alloc Block, however only one MiscFee should be supplied. It is written as the Additional Amount.

Transaction ID

In the first line of the message, users must identify the message type in the TransTyp tag by entering "0". This indicates the record is a new allocation. Entering the TrdTyp tag further differentiates the type of trade being allocated. Regular Trade is represented as "0", Block Trade is "1", and Exchange for Physical Trade which is used by Futures is "2".

Options on Futures

The MMY tag needs to include the Series Contract Date, not the Expiration Date. For example, the June 2010 option on futures expires in May. The Expiration Date is 5/25/2010 but the Contract Series date is 6/28/2010.

ENCORE Transmission: Allocation Report Acknowledgement

FIX Message: CM to OCC (New)

Allocation Report Acknowledgement

Overview

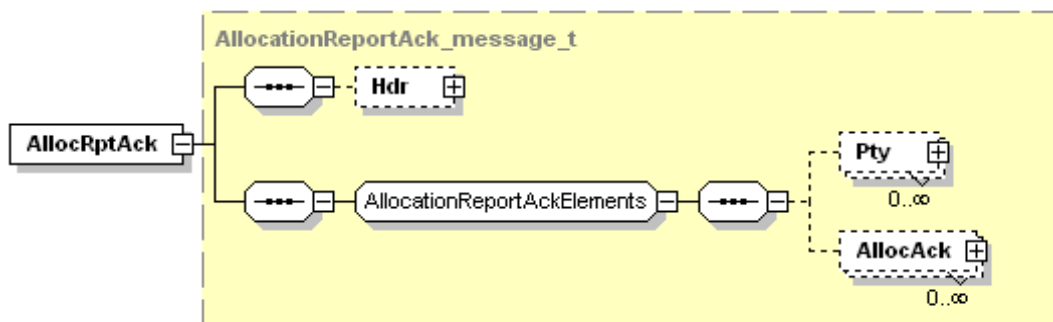
Once the Executing/ Originating Clearing Member has input a valid allocation, a FIXML notification (Allocation Report) will be sent to the Give-Up firm alerting them that an allocation was submitted.

In the Allocation Report message from OCC, if the Stat="3", then the allocation is unclaimed and requires the carry firm to accept or reject the allocation. Carry firms may declare their intention to accept or reject allocations through a FIXML message or ENCORE.

The Allocation Report Acknowledgement message is the FIXML message used by a give-up clearing member to indicate to OCC whether they would like to claim or reject the unclaimed allocation. This message must specifically reference the unclaimed Allocation Report message OCC produced by citing the ID from the original message.

Once OCC processes the claim or reject message, a completed Allocation Report message is sent to the executing and give-up sides stating whether the allocation was claimed or rejected.

Message Structure



Message Layout – Allocation Report Acknowledgement

Claim or Reject Message

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	AllocRptAck								
755					RptID	Unique Identifier for Allocation msg. (ID for this claim/reject message).	String	56328125	20
70					ID	Unique Identifier for Allocation Message, (must match the ID from OCC unclaimed allocation notification msg.).	String	48578394	20
71					TransTyp	Allocation Transaction Type 0 = New	Int	0	1
794					RptTyp	Specifies type or purpose of Allocation transaction 9 = Accept 10 = Reject	Int	9	794
715					BizDt	Clearing Business Date	LocalMkt Date	2006-05-11	10
53					Qty	Quantity (Total) Must match the total quantity of the allocation.	Quantity	150	7
	→	Alloc	Note: The Alloc block is always used to refer to the give-up clearing member who is receiving the position or trade. In the AllocRptAck the give-up clearing member is the only party referenced, the originator need not be mentioned. The Clearing Member # stated when R = 18 must match the # shown on the unclaimed AllocRpt message from OCC. All of the other give-up clearing member info (Acct Type, Acct ID, Acct #) may be different. OCC will update the position movement and process using the information provided in the claim message.						

FIXML Message							Definitions		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
1047					AllocPos Efct	Open/Close Code (Contra) O = Open C = Close	String	C	1
161					Txt	Contra Remarks	String		25
	→	→	Pty						
448					ID	Clearing Member Number	String	00238	5
452					R	Party Role 18 = Contra Clearing Firm	Int	18	3
	→	→	→	Sub					
523					ID	Account Type	String	F	1
803					Typ	26 = Position Account Type	Int	26	3
	→	→	→	/Sub					
	→	→	/Pty						
	→	→	Pty						
448					ID	Sub Account ID	String	KTZ	5
452					R	Party Role 38 = Position Account	Int	38	3
	→	→	/Pty						
	→	→	Pty						
448					ID	Account Number	String	123ABC	5
452					R	Party Role 24 = Customer Account	Int	24	3
	→	→	/Pty						
	→	→	/Alloc						
	/AllocRptAck								

Sample Message – Allocation Acknowledgement Claim

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2006-05-16" TotMsg="1" >
    <AllocRptAck RptID="123456" ID="222222" TransTyp="0" RptTyp="9"
Qty="100">
      <AllocAck AllocPosEfct="O" Txt="Allocation Ack Claim">
        <Pty ID="00456" R="18">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBB" R="38"/>
        <Pty ID="1234" R="24"/>
      </AllocAck>
    </AllocRptAck>
  </Batch>
</FIXML>
```

Sample Message – Allocation Acknowledgement Reject

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2006-05-16" TotMsg="1" >
    <AllocRptAck RptID="123456" ID="222222" TransTyp="0" RptTyp="9"
Qty="100">
      <AllocAck AllocPosEfct="O" Txt="Allocation Ack Claim">
        <Pty ID="00456" R="18">
          <Sub ID="M" Typ="26"/>
        </Pty>
        <Pty ID="MBB" R="38"/>
        <Pty ID="1234" R="24"/>
      </AllocAck>
    </AllocRptAck>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

General

Within the AllocRptAck message, AllocID (ID) must be entered. ID must match the ID sent on the unclaimed Allocation notification message (AllocRpt with Stat="3").

The Quantity on the AllocRptAck must be equal to the Qty on the Position Movement in ENCORE. If these two values do not match, OCC will reject the AllocRptAck and return an invalid allocation message.

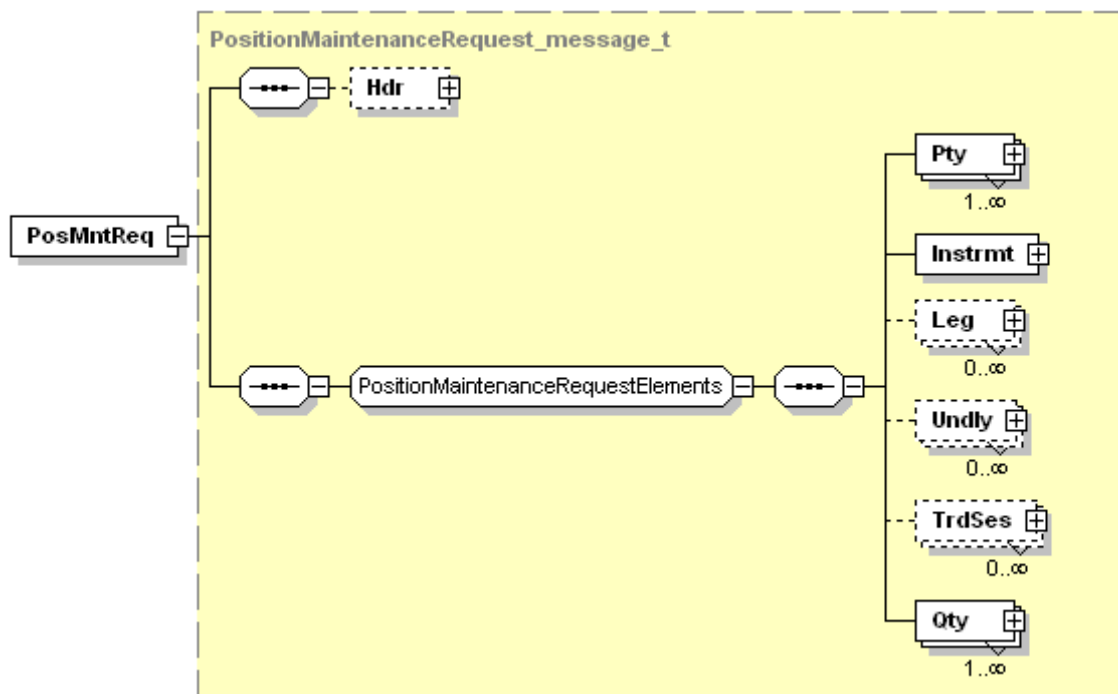
ENCORE Transmission: Holding Submissions

FIX Message: CM to OCC	Position Maintenance Request
------------------------	------------------------------

Overview

Holding Submissions allow Clearing Members to submit instructions to adjust their long holdings in the Encore Futures Delivery system. Holding Submissions are valid for futures.

Message Structure



Message Layout – Holding Submission

Position Maintenance Request – Holding Submissions

FIXML Message							Definitions		
Tag #	Report	Component	Sub Component	Sub Sub Component	Field Name	Data	Data Type	Sample Data	Max Length
	PosMntReq								
710					ReqID	Request ID	String	1654812	20
709					TxnTyp	8 = Long Holding	Integer	8	1
715					BizDt	Business Date	LocalMkt Date	2010-01-13	10
712					Actn	1 = New	Integer	1	1
58					Txt	Optional Data	String		25
		Pty							
448					ID	Clearing Member Number	String	00123	5
452					R	Party Role 4 = Clearing Firm	Integer	4	3
			Sub						
523					ID	Account Type (C/F/M)	String	C	1
803					Typ	Position Account Type	Integer	26	3
			/Sub						
		/Pty							
		Pty							
448					ID	Sub Account ID	String		1
452					R	Party Role 38 = Position Account	Integer	38	3
		/Pty							
		Instrmnt							
55					Sym	Future Symbol	String	ZBE	6
461					CFI	CHAR1; F for Future	String	FXXXXX	6

FIXML Message						Definitions			
Tag #	Report	Component	Sub Component	Sub Sub Component	Field Name	Data	Data Type	Sample Data	Max Length
200					MMY	Contract Month, Year, and Day	MonthYear	20061214	8 (4 for year, 2 for month, 2 for day)
		/Instrmt Qty							
703					Typ	TQ = Transaction Qty	String	TQ	6
704					Long	Long Quantity	Integer	150	7
976					QtyDt	Trade Date for Holding	LocalMkt Date	2009-11-20	10
		/Qty							
	/Pos MntReq								

Sample Message – Holding Submission

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1.1"
xmlns="http://www.fixprotocol.org/FIXML-4-4">
  <Batch BizDt="2010-03-13" TotMsg="1">
    <PosMntReq ReqID="1654812" TxnTyp="8" Actn="1" BizDt="2010-03-13">
      <Pty ID="00123" R="4">
        <Sub ID="C" Typ="26" />
      </Pty>
      <Instrmt Sym="ZBE" CFI="FXXXXX" MMY="20100322" />
      <Qty Typ="TQ" Long="150" QtyDt="2009-11-26"/>
    </PosMntReq>
  </Batch>
</FIXML>
```

NOTE: The formatting of the sample messages contained in this document is for display purposes only. Actual FIXML messages will be contained on a single line and should not be broken into multiple lines or blocks. Messages formatted on more than one line will not be accepted.

Implementation Considerations

If OCC already has a Holding record for the provided account, product, and trade date, then the existing Quantity will be modified to be the supplied value.

If OCC does not already have a Holding record for the provided account, product, and trade date, then a Holding will be created with the supplied quantity.

If a Holding has been closed out, the Clearing Member may submit a Holding Qty of 0 (zero) to delete the Holding from OCC's system.

Clearing Members that wish to send OCC a snapshot of their holdings each day via FIXML should contact their OCC Member Service Representative in order to stop the automatic rollover of holdings within ENCORE.

If OCC is unable to process the Holding or if the transaction is rejected for any reason, then OCC will produce a Rejected Holdings Submission DDS message. Clearing Members should consult the Outbound DDS Proprietary Reference Guide for the details of the reject message.

ENCORE Transmission: Header Record

Overview

The Transmission Header contains tags for the process date and the total record count. This header is required to allow for Straight Through Processing (STP) on all Inbound FIXML messages included in a batch.

Users must include a header record as it is required for straight through processing.

Message Layout - Header Record

FIXML Message							Definition		
Tag #	Report	Comp	Sub Comp	Sub Sub Comp	Field Name	Data	Data Type	Sample Data	Max Length
	→	FIXML							
	→	Batch							
715					BizDt	Business Date	Date	2005-11-28	10
TBD					TotMsg	Total Transaction Messages	String	20	7
	→	/Batch							
	→	/FIXML							

Sample Header

```

<FIXML>
  <Batch BizDt="2005-11-28" TotMsg="20" >
    Insert FIXML messages
  </Batch>
</FIXML>

```