



**THE FOUNDATION
FOR SECURE
MARKETS**

Inbound Stock Loan Positions Layout

Version 1.1

July 2018

Stock Loan Positions Files

Clearing Members provide stock loan position information, which OCC uses for balancing. The comma-separated values (CSV) format files must be submitted to OCC at the close of each business day.

Stock Loan Positions Layout

Header Record Layout

Position	Description	Data Type	Sample Data	Required
1	Record ID H – Header Record	Alpha (1)	H	Yes
2	Business date for information being reported in YYYYMMDD format	Numeric (8)	20151201	Yes

Detail Record Layout

Position	Description	Data Type	Sample Data	Required
1	Record ID D – Detail Record	Alpha (1)	D	Yes
2	Loan / Borrow Code L – Loan B – Borrow	Alpha (1)	L B	Yes
3	Program Code AQS –Market loan via AQS BISL – Bilateral loan	Alpha (4)	AQS BISL	Yes
4	Client DTCC ID of the client on whose behalf a deal is being reported	CHAR (4)	0011	Yes
5	Contra DTCC ID	CHAR (4)	0022	Yes
6	Security CUSIP	Aphanumeric (9)	123456789 78462X103	Yes
7	Share Quantity	Numeric (15)	25	Yes
8	Rebate Rate Seven-digit rate with an assumed decimal between the third and fourth digit in percentage format Examples: <ul style="list-style-type: none">• 3% (003.0000) appears as 0030000• 0.75% (000.7500) appears as 0007500 The value can be blank	CHAR (7)	003.0000 000.7500 <blank>	No

OCC – Last Updated July 2018

Position	Description	Data Type	Sample Data	Required
9	Term Date Loan return date in YYYYMMDD format The value can be blank.	CHAR (8)	20161001 <blank>	No

Trailer Record Layout

Position	Description	Format	Sample Data	Required
1	Record ID T – Trailer Record	Alpha (1)	T	Yes
2	Record Count Number of detail (non-trailer and non-header) records	Numeric (7)	5 120	Yes

Sample Message

Seen as Text in CSV Format

```
H,20151118
D,L,BISL,1234,2345,263534109,20900,,
D,L,BISL,3456,4567,464286400,316600,,
D,L,AQS,5678,6789,50212V100,600,,
D,L,AQS,7890,8901,88166A607,500,,
D,L,AQS,9012,0123,22542D795,50300,,
D,L,BISL,234,345,78462F103,10065400,,
D,L,BISL,456,567,80007P307,1445000,,
D,L,BISL,678,789,989701107,1125300,,
D,L,AQS,890,901,416196103,39500,,
D,L,BISL,902,903,81369Y100,62000,,
T,10
```

Appendix – Revision History

Version	Date	Author	Version Updates
1.0	11/23/2015	OCC	Initial version
1.1	07/03/2018	OCC	Updated OCC Logo and styles.