



**THE FOUNDATION
FOR SECURE
MARKETS®**

**Large Options Positions Reporting (LOPR)
Reference Guide for LOPR Firms**

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IN ITS CAPACITY AS A SERVICE PROVIDER FOR LARGE OPTION POSITIONS REPORTS ("LOPR") PROCESSING, THE OPTIONS CLEARING CORPORATION ("OCC") RECEIVES LOPR SUBMISSIONS FROM PARTICIPATING FIRMS AND GENERATES LOPR MESSAGES TO SELF-REGULATORY ORGANIZATIONS (THE "SERVICES"). DUE TO THE NUMBER OF SOURCES OF DATA, THE POSSIBILITY OF HUMAN ERROR, AND THE RISKS INHERENT IN ELECTRONIC DISTRIBUTION, THERE MAY BE OMISSIONS OR INACCURACIES IN THE SERVICES BEING PROVIDED. ACCORDINGLY, OCC PROVIDES SUCH SERVICES ON AN "AS IS" AND "AS AVAILABLE" BASIS AND WITHOUT WARRANTY, EXPRESS OR IMPLIED, AND OCC EXPRESSLY DISCLAIMS ALL WARRANTIES OF ANY KIND, INCLUDING, BUT NOT LIMITED TO: (i) THE IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE AND NON-INFRINGEMENT; AND (ii) AS TO THE ACCURACY, TIMELINESS, OR AVAILABILITY OF THE SERVICES.

Overview

This document is intended to provide a detailed description of the LOPR System from a LOPR firm's perspective. It is organized according to the messages involved in LOPR processing. The first few sections of this reference guide discuss in plain text the purpose, rules, expectations and overall description of each respective message type. The remaining sections provide detailed layouts, mappings, terminology and processing tips related to each message type.

A firm that sends LOPR Submissions to OCC may or may not be an OCC Clearing Member. Therefore, the submitting firm will be referred to as a "LOPR firm," "submitting firm," or "firm".

The Self-Regulatory Organizations (SROs) that receive LOPR information include the United States listed options exchanges and the Financial Industry Regulatory Authority (FINRA). SROs will sometimes be referred to as "the exchanges."

The Intermarket Surveillance Group (ISG), for purposes of LOPR, consists of representatives from U.S. option exchanges and FINRA.

OCC Clearing Members which are required to submit LOPRs should contact their Clearing Member representative to coordinate connectivity testing and LOPR submission testing.

Non-Clearing Members which are required to submit LOPRs should call OCC's general Member Services line at 800-621-6072. Member Services will subsequently coordinate connectivity testing and LOPR submission testing.

Contacts

OCC Member Services at (800)621-6072 memberservices@theocc.com

Connectivity Mechanism

There is one type of mechanism that can be used to send Inbound FIXML LOPR Submissions to OCC's systems and receive Outbound FIXML LOPR Rejects:

Batch SFTP mechanism – using a lightweight client - SFTP, your organization can send/receive LOPR files to OCC via leased lines or internet.

Implementation Considerations

General

- All Strike Prices must be in decimal format for LOPR Submission 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. A single message formatted on more than one line will not be accepted.

Sample Messages

The first record in the file must contain the standard FIXML header as shown below. The following examples have been abbreviated for clarity.

Sample 1

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1" xmlns="http://www.fixprotocol.org/FIXML-4-4">
<Batch>
<PosMntReq ReqID="9999999999999999" TxnTyp="7" Actn="1" BizDt="2020-10-12"> ... </PosMntReq>
</Batch>
</FIXML>
```

Sample 2

```
<FIXML r="20030618" s="20040109" v="4.4" xr="FIA" xv="1" xmlns="http://www.fixprotocol.org/FIXML-4-4">
<Batch TotMsg="4" BizDt="2020-10-15">
<PosMntReq ReqID="9999999999999999" TxnTyp="7" Actn="1" BizDt="2020-10-15"> ... </PosMntReq>
</Batch>
</FIXML>
```

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.
- If there is no value for a given tag (or set of tags), then the tag(s) should not be present at all.

For example, if there is no Position Account Number (Pty block with R=38), then the following should not be in the FIXML: <Pty ID="" R="38"/>.

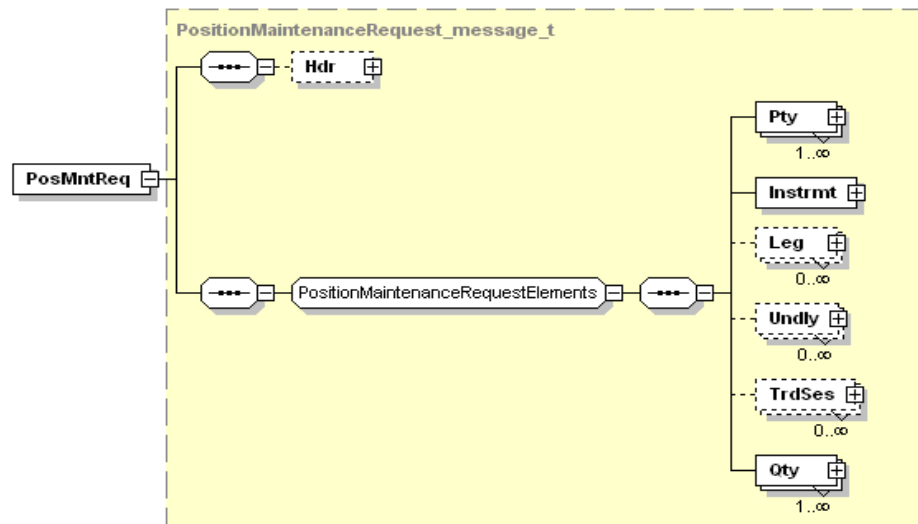
- If a tag on a FIXML message exceeds OCC maximum length, the message will reject. Please refer to “Appendix A1 – LOPR Submission / Message Layout” and “Appendix B1 – In Concert Group Submission / Message Layout” for the OCC maximum lengths.

Field	Max Length
Firm Number	10
Position Account Number	30

Field	Max Length
Account Number	30
Account Name	180
Account Street Address	100
Account Address City	35
Account Address Postal Code	25
Tax Number	15
Branch ID	30
CRD Number	10
Correction Text	255
In Concert Group ID	30
In Concert Controlling Entity Name	70

Large Options Positions Reporting Submissions (firm to OCC)

Message Structure



Each US securities exchange which lists options and FINRA which collects OTC options data require that firms file a LOPR if an aggregate same side of the market position exceeds a threshold number of contracts. Firms must report any changes in quantity while the position exceeds the threshold of contracts. Firms must report a single time (effective for one day) if the position dips below the threshold. As long as the position remains below the threshold, no updates are required of the firm. Currently the threshold is 200 for the vast majority of products.

OCC will perform as the service provider for this effort, collecting data from each firm, consolidating the information and providing detailed listings of each firm's LOPR to SROs.

Firms will transmit LOPR data to OCC using the *LOPR Submission* message. The LOPR Submission message layout is located later in this document. OCC will perform format and content validations. Records which do not pass the validations will be returned to the submitting firm so they may be resubmitted correctly in a future processing cycle. In addition, the rejected LOPR Submissions will be sent to the SROs.

At the end of each trading date, no later than 9:00 p.m. CT, LOPR firms will send the OCC their LOPR Submissions in a batch file. Firms only need to send a LOPR Submission when they have:

- Entered into a reportable position (Add)
- A change in a previously reported position (Modify)
- Closed a previously reported position (Delete)

Please note a firm may use Delete for purposes of correcting an error. If so, the correction text field should be populated.

When a previously reported position is reduced below the reporting limit the actual position must be reported one final time. After this final update, firms may perform one of the following:

- Delete the positions from the LOPR, with an effective date of at least one day subsequent to the effective date of the modify record which reduced the position below the threshold.
- Take no action and allow the position to remain.
- Continue to maintain the position until the positions expire or are closed. If the firm chooses to maintain the position records below the 200 contract threshold, the firm must follow the guidelines set forth in this guide and related documents.

Regardless of the method employed by the firm relating to positions below the 200 contract reporting threshold, firms are required to report all positions on the same side of the market when the account (or accounts acting in concert) once again exceeds the 200 contract reporting threshold.

If multiple files of LOPR Submissions are transmitted on a particular day from the same LOPR firm, the latest file submission will be processed and prior files will be ignored.

Based on FINRA and Exchange rules, firms must transmit LOPR Submissions on or before T+1. However, the system will allow a predefined number of days, referred to as *T-Plus*, to transmit a LOPR Submission. The T-Plus threshold is determined by the Intermarket Surveillance Group (ISG) and has been set at 5 days.

The date a position is established, modified or closed is known as the Effective Date (sometimes referred to as Trade Date) and must be supplied by the firm on each LOPR Submission. The Effective Date supplied on a LOPR Submission must be greater than or equal to the submission date minus the number of business days as defined by T-Plus. If a LOPR Submission has an Effective Date older than the date submitted minus the T-Plus quantity, the system will reject that LOPR Submission.

Unchanged LOPRs should not be reported to OCC. OCC will carry over previously reported LOPRs and transmit them to the SROs in a nightly “snapshot” file. (Refer to “Appendix D1 – LOPR Snapshot Record” for more information.) If a LOPR Submission is identical to one that already exists, it will be rejected as a duplicate, even if the Effective Date supplied is different than the one attached to the LOPR.

If a LOPR Submission was sent in error, the firm must send OCC a delete instruction to close out the LOPR. Firms must utilize the Correction Text field as a means to notify the SRO that the original LOPR was sent in error. Additionally, the delete submission should be submitted with the same effective date as the record sent in error, when possible.

LOPR Submissions that fail validation by OCC will be returned to the submitting firm as a Rejected LOPR Submission (described later in this document). Firms will receive their Rejected LOPR Submissions in a FIXML format or a print image report. The individual reject will contain the reason(s) for rejection. Firms will have an opportunity to resubmit their Rejected LOPR Submissions the following business day, as long as the T-Plus period is not exceeded.

OCC will not verify that each participating firm has transmitted their file for a given day. It is the responsibility of the LOPR Firm to ensure that their file is processed. In the instance that the file received by the OCC from a LOPR firm has been corrupted or contain fundamental errors preventing the OCC from opening, reading, and parsing the

file, the file will not be processed by OCC. Also, if the file cannot be parsed in its entirety it is not possible to return all the individual Reject records to the submitting firm. Without these error records, the member firm may not be aware that there was an issue with their data. OCC may not be able to notify a LOPR firm that their file is corrupt. However, if OCC's Data Center discovers a corrupted LOPR Submission file, they may attempt to contact the designated Technical Contact at the LOPR firm. The firm must provide contact information in the unlikely event its file must be rejected. This contact information should be provided to the LOPR firm's designated OCC Representative.

An optional LOPR File Acknowledgement message is available to submitters. Subscribers to this message will receive a record count of the number of LOPR/In Concert submissions received (refer to "Appendix C3 – Outbound LOPR File Acknowledgement"). This message informs the firm that the OCC received its file, it does not acknowledge whether the file was processed or if any LOPR submissions were rejected.

Although firms are required by the ISG to supply the following regulatory data elements on each LOPR Submission, the absence or inaccuracy of any of these elements will not cause the LOPR to reject.

- Tax Purposes Number/Type
- CRD Number
- Aggregation Unit
- Branch

The accuracy of the data sent to the OCC is the responsibility of the submitting firms. Some basic validations will be performed by the OCC system upon receiving the LOPR Submissions:

- Data Type and FIXML values match the record layout.
- Certain vital fields are populated for each record. These will differ according to the product being reported. These differences are described in the Message Layout and explanation of Certain Data Fields later in this document.
- If the reporting firm is an OCC Clearing Member, the firm number is a valid Clearing Member number on OCC's database.
- If the reporting firm is not an OCC Clearing Member, the firm number is a valid Non-Clearing Organization on OCC's database and is flagged for LOPR submission.
- The Quantity Date tag is used to represent the Position Effective Date on the LOPR Submission message. The date value submitted must be equal to today's business date or within the last five prior business dates. These validations will be driven from the OCC's Business Date calendar and exchange holidays will be excluded. If a LOPR Submission's trade date is older than five business days, that record will be rejected. It is the responsibility of the firm to provide this data to the SROs directly if the T-Plus period is exceeded.

In addition to the basic validations listed above, the system will apply product related validations. An individual LOPR Submission will be rejected if it fails any of the following:

- All listed options, warrants and hedge instrument-futures must exist on OCC's masterfile.
- OCC does not maintain a master file of non-listed Over the Counter (OTC) option products. For this reason, the underlying symbol and underlying quantity of the OTC option must be supplied.
- The series supplied for a listed option must match an active series on OCC's masterfile, with one exception. Since firms have up to T-Plus business days to report a LOPR, recently inactivated or expired series are allowed as long as the series was active on the effective date.
- The expiration date supplied for an OTC series must be either subsequent to or within the previous T-Plus business days and equal or subsequent to the position effective date.
- The expiration date supplied for a hedge instrument-future must be equal to or subsequent to today's business date. Past expiration dates, even if within the T-Plus period, will not be accepted.

To determine duplicate LOPR Submissions, the editor will group incoming records from the LOPR firms by the following fields:

- Firm (CM #)
- Account Type
- Branch
- Tax #
- Account Number
- Instrument Symbol
- Security Type
- Put/Call
- Strike Price
- Contract Date (Expiration Day/Month/Year)
- Exercise Style (on OTC options only)
- Underlying Symbol (on OTC options / hedges only)
- Underlying Quantity (on OTC options / hedges only)

These fields are known as the “Unique Fields” and collectively these fields will define the “Unique Record ID” for a LOPR.

Firms are allowed to add new LOPRs, modify existing LOPRs and delete existing LOPRs using the LOPR Submission message layout. Firms also will be allowed to report LOPR activity that has taken place within the T-Plus period. Therefore, OCC's editor must implement a significant level of logic checking. Please note how it will process the following scenarios, assuming LOPR effective date is within the T-Plus period.

Scenario	Expected Result
Add submitted, LOPR already exists	Add rejects
Multiple Adds for same LOPR/same effective date	All Adds reject
3 Adds for same LOPR/3 different effective dates	Earliest Add accepts; Latter 2 Adds reject
3 Adds for same LOPR/2 earliest effective dates are the same	All 3 Adds reject
Modify submitted, LOPR does not exist	Modify rejects
Modify submitted, effective date < than the most recent LOPR effective date	Modify rejects
Modify submitted, position quantities are all zero	Modify rejects
Multiple Modifies with different quantities for same LOPR/same effective date	All Modifies reject
2 Modifies for same LOPR/same effective date/same quantity	1 Modify accepts 1 Modify rejects
Delete submitted, LOPR does not exist	Delete rejects
Delete submitted, any position quantity not zero	Delete rejects
Delete submitted, effective date < than the most recent LOPR effective date	Delete rejects
2 Deletes for same LOPR/different effective dates/no correction text used	Earlier delete accepts; Latter delete rejects
Multiple Deletes for same LOPR/same effective dates/correction text used on 1 of the Deletes	Delete w/correction text accepts, others reject
Multiple Deletes for same LOPR/same effective dates/all have correction text used	1 Delete accepts; all others reject
Multiple Deletes for same LOPR/same effective dates/ none have correction text used	1 Delete accepts; all others reject

Any change to a Unique Field will require a Delete of the old and an Add with the updated field, not a Modify. The purpose of the Modify is only to update the position quantities. Please note that a modify or delete record must have an effective date that is equal or subsequent to the effective date of the most recent effective date for that LOPR.

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If there is a change to a non-unique field, it may be accomplished using a Modify record that also contains a change to one or more of the position quantities. If the position quantities remain the same, and a non-unique field change is attempted using a Modify, the record will reject.

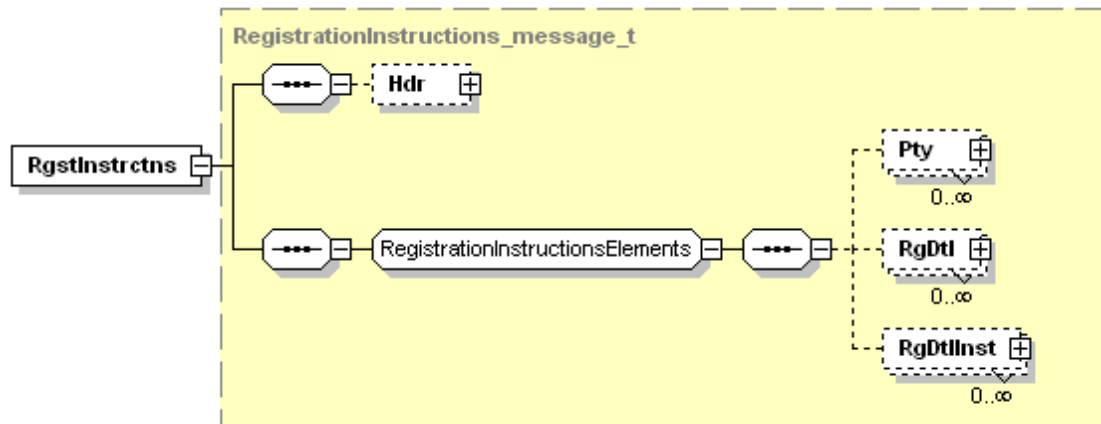
When a listed option series, OTC series or future contract expires, the system will purge all LOPRs that have the expired series. Therefore, LOPR firms should not submit Delete records for expired LOPRs.

In LOPRs for listed option series where the option symbol or strike price change due to a corporate action, any previously reported LOPRs will be purged by OCC on the ex-date of the corporate action. Firms must transmit new LOPR Submissions as Adds to replace the LOPRs purged due to corporate actions, with an effective date equal to the ex-date.

OCC does not maintain a series masterfile for OTC option series. Therefore, any changes to the terms of an OTC series will be the responsibility of the LOPR firms to report. Firms will need to submit a Delete and an Add for any OTC series where any of the unique fields change due to a corporate action, regardless of whether or not the position itself changes.

Reporting of Accounts Acting In Concert (firm to OCC)

Message Structure



All accounts under common control by the same individual(s) or entity must be aggregated for regulatory purposes. Accordingly, when accounts that act in concert hold in the aggregate a reportable position, member organizations must report each account's position (whether individually reportable or not) to OCC for LOPR purposes. Further, the first time a group of In Concert accounts holds in the aggregate a reportable position, the member organization carrying the accounts must file a listing of the In Concert accounts with OCC. The listing of accounts must include the full account name, account number, social security number or tax identification number and the identity of the individual(s) who control the accounts [Adapted from the ISG Important Notice dated May 1, 1991 and titled *Large Options Position Report (LOPR)/Mandatory Reporting Requirement*].

Firms that report a group of In Concert accounts to OCC will use the *In Concert Submission* layout. The layout uses the Registration Instructions layout and is located later in this document.

At the end of each trading date, no later than 9:00 p.m. CT, LOPR firms sending In Concert group data will send OCC their In Concert Group Submissions. Firms must send an In Concert Group Submission when they wish to:

- Report a new In Concert Group or account within an In Concert Group (Add)
- Eliminate an existing In Concert Group or eliminate an account within an existing In Concert Group (Delete)

If an In Concert Submission-Add is sent for an existing In Concert Group, the Add will be rejected. Likewise, if an In Concert Submission-Delete is sent and an existing In Concert Group cannot be found, the Delete will be rejected.

In Concert Group Submissions that are received prior to the 9:00 p.m. CT cut-off time and pass all validations will be applied to OCC's In Concert database for that evening's processing. Subsequently, any LOPRs affected by the addition or deletion of In Concert Group Submissions will be updated.

If multiple files of In Concert Group Submissions are transmitted on a particular day from the same LOPR firm, the latest file submission will be processed and prior files will be ignored.

Each In Concert Group Submission requires the following data elements on an add message. The absence of one or more of these elements will cause the In Concert Group Submission to reject.

- Registration ID
- Clearing Business Date
- Registration Transaction Type
- Reference ID
- Firm Number/Party Role
- Account Number/Party Role
- In Concert Group ID/Party Role – (Role 87)
- In Concert Controlling Entity – (Role 88)

Although firms are required by the ISG to supply the following regulatory data elements on each submitted In Concert Group Submission, the absence or inaccuracy of these elements will not cause the In Concert Group Submission to reject.

- Tax Number/Tax Number Type/Party Role
- Branch ID/Location

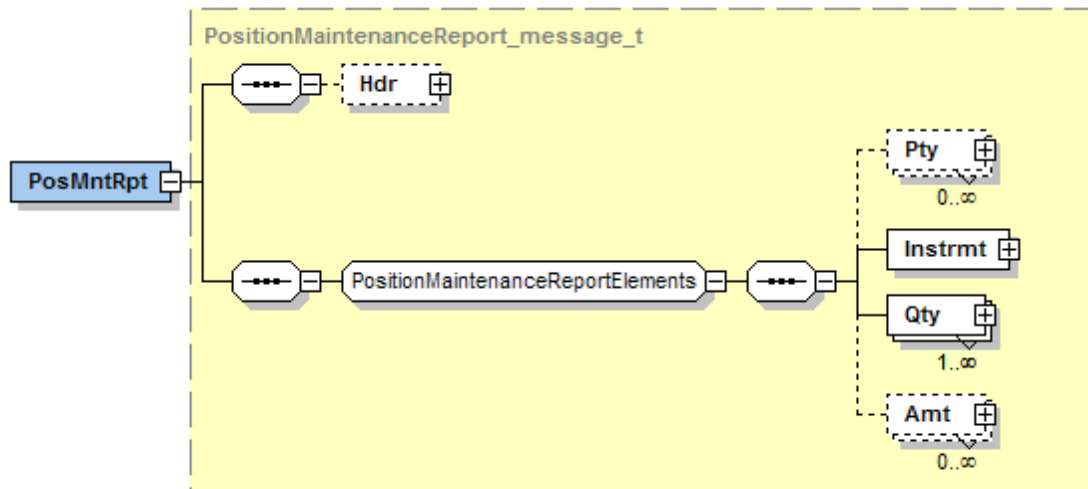
Firms wishing to change an In Concert Group must submit a Delete for the old and submit an Add for the new. OCC processes the Delete requests first and Add requests next.

Firms and service bureaus can subscribe to an optional nightly "snapshot" file containing in concert accounts held at OCC. Refer to "Appendix E1 – In Concert Group Snapshot Record / Message Layout" for more information.

Rejected In Concert Submissions will be made available to the submitter and the SROs in the form of a print image report. Firms may resubmit their In Concert Group Submissions, with appropriate corrections, on the following business day for the next LOPR processing cycle. OCC Clearing Members may have the report transmitted to them or they may view the report online in ENCORE. Non-OCC firms must have the report transmitted to them.

Rejected LOPR Submissions (OCC back to Firm)

Message Structure



The Position Maintenance Report will be used as the layout for Rejected LOPR Submissions back to the submitting firm. All rejects for a given day will also be transmitted to the SROs.

Rejected LOPR Submissions will be returned to the firm “as-is”, meaning the data submitted will be returned as it was sent to help determine the source of the error. In addition to the data that was submitted, an error field containing the reason(s) for rejection will be supplied. It is the responsibility of the submitting firm to determine the source of error(s) and resubmit corrected data the following business day if desired.

Message Flows

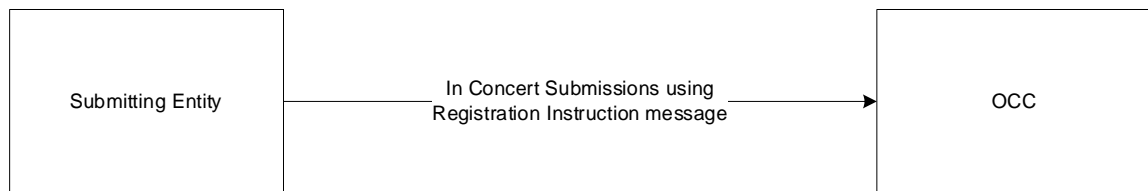
LOPR Message Flow



Users report LOPRs to OCC using Position Maintenance Request messages.

If a message rejects, OCC sends a reject message back to the submitter.

In Concert Message Flow



Users report In Concert Groups to OCC using Registration Instruction messages.

If a message rejects, OCC sends a report back to the submitter and exchanges, not another FIXML message.

Appendix A1 – LOPR Submission / Message Layout

Position Maintenance Request – Large Options Positions Report Submission							
FIX Mapping					Data	Data Type and (Maximum Length)	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
	PosMntReq						
710				ReqID	Request ID – Unique identifier supplied by submitter	String (30)	0000012345
709				TxnTyp	Transaction Type 7 = Large Options Positions Report Submission	Integer (1)	7
712				Actn	Action Code 1 = New (Add) 2 = Replace (Modify) 3 = Cancel (Delete)	Integer (1)	1
715				BizDt	Clearing Business Date	LocalMktDate (10)	2008-09-12
58				Txt	Correction Text – used for Delete requests only to indicate LOPR is being zeroed out due to a correction	String (255)	Incorrect Acct Type
	→	Pty					
448				ID	Firm Number (reporting the LOPR)	String (10)	09019
452				R	Party Role 4 = OCC Clearing Firm 7 = Entering Firm (Non-OCC Clearing Firm)	Integer (1)	7
	→	→	Sub				
523				ID	Account Type C = Customer (Non-OCC submitting Firm must use C only) F = Firm M = Market Maker	String (1)	C
803				Typ	26 = Position Account Type	Integer (2)	26
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Position Account Number (Aggregation Unit)	String (30)	AGGU
452				R	Party Role 38 = Position Account	Int (2)	38

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Position Maintenance Request – Large Options Positions Report Submission

FIX Mapping					Data	Data Type and (Maximum Length)	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
	→	/Pty					
					<i>If a listed option position is submitted by non-OCC firm, the OCC CM# where position is held must be provided.</i>		
	→	Pty					
448				ID	Firm Number	String (10)	00773
452				R	Party Role 4 = OCC Clearing Firm	Integer (1)	4
	→	/Pty					
	→	Pty					
448				ID	Account Number	String (30)	1234512345
452				R	Party Role 89 = Large Options Positions Reporting Account	Integer (2)	89
	→	→	Sub				
523				ID	Account Name (Firm or Customer)	String (180)	Bank of America Securities Inc.
803				Typ	5 = Full Legal Name of Firm	Integer (1)	5
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Street Address	String (100)	17 State Street
803				Typ	37 = Domiciled Address	Integer (2)	37
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Address City	String (35)	New York
803				Typ	34 = Account Address City	Integer (2)	34
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Address State	String (2)	NY
803				Typ	35 = Account Address State	Integer (2)	35
	→	→	/Sub				
	→	→	Sub				

Position Maintenance Request – Large Options Positions Report Submission

FIX Mapping					Data	Data Type and (Maximum Length)	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
523				ID	Account Address Postal Code	String (25)	10333
803				Typ	36 = Account Address Postal Code	Integer (2)	36
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Tax Number	String (15)	555-55-1234
447				Src	Tax Number Type 7 = Social Security Number 8 = Employer Tax ID J = Foreign Tax ID	Char (1)	7
452				R	Party Role 5 = Investor ID	Integer (1)	5
	→	→	Sub				
523				ID	Branch ID	String (30)	0313
803				Typ	31 = Location	Integer (2)	31
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Country of Origin	String (5)	US
447				Src	E = ISO Country Code (link to codes)	Char (1)	E
452				R	Party Role 75 = Location ID	Integer (2)	75
	→	/Pty					
	→	Pty					
448				ID	CRD Number	String (10)	987654
452				R	Party Role 82 = Central Registration Depository	Integer (2)	82
	→	/Pty					
	→	Instrmt					
55				Sym	Symbol	String (6)	IBM

Position Maintenance Request – Large Options Positions Report Submission

FIX Mapping					Data	Data Type and (Maximum Length)	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
167				SecTyp	Security Type OPT = Option WAR = Warrant	String (3)	OPT
762				SubTyp	Security SubType (used with Security Type OPT) ETO = Exchange Traded Option OTC = Over the Counter	String (3)	ETO
460				Prod	Product 4 = Currency 5 = Equity 6 = Government (Debt) 7 = Index	Integer (1)	5
200				MMY	Maturity Month Year (used with Security Type OPT)	MonthYear (8)	20081122
202				StrkPx	Original Expiration Date (YYYYMMDD)	Price (15.5)	22.5
201				PutCall	Strike Price (used with Security Type OPT)	Integer (1)	1
1194				ExerStyle	Put or Call 0 = Put 1 = Call	Integer (1)	1
	→	/Instrmt			Exercise Style (used with Security Type OPT) 0 = European 1 = American	Integer (1)	1
					<i>The HedgeInst block will only be included to represent a Hedge Instrument on a listed option or OTC option. If the HedgeInst block is used to report a Hedge Instrument, the above MMY, StrkPx and PutCall tags should be excluded.</i>		
	→	HedgeInst					
55				Sym	Hedge Instrument Symbol	String (6)	IBM
167				SecTyp	Security Type CS = Equity (common stock) FUT = Future	String (4)	CS
200				MMY	Maturity Month Year (required for futures only) Original Expiration Date (YYYYMMDD)	MonthYear (8)	20081121

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Position Maintenance Request – Large Options Positions Report Submission

FIX Mapping					Data	Data Type and (Maximum Length)	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
	→	/HedgeInst					
					<i>The Underlying block will be used for OTC options only.</i>		
	→	Undly					
311				Sym	Underlying Symbol (of the OTC Option)	String (6)	ETTO
879				Qty	Underlying Quantity (shares per contract)	Qty (10)	100
	→	/Undly					
	→	Qty					
703				Typ	Quantity Type FIN = End of Day	String (3)	FIN
704				Long	Contract Quantity (Share Quantity if Hedge Equity)	Qty (10)	0
705				Short	Contract Quantity (Share Quantity if Hedge Equity)	Qty (10)	250
1654				CvrdQty	Covered Quantity (used for options only)	Qty (10)	120
976				QtyDt	Effective Date of Position	LocalMktDate (10)	2008-09-10
	→	/Qty					
					<i>Qty block for the Intraday Qty is used for OTC options only</i>		
	→	Qty					
703				Typ	Quantity Type ITD = Intraday	String (3)	ITD
704				Long	Contract Quantity	Qty (10)	0
705				Short	Contract Quantity	Qty (10)	300
1654				CvrdQty	Covered Quantity	Qty (10)	120
	→	/Qty					
		/PosMntReq					

Appendix A2 – LOPR Submission / Explanation of Selected Data Fields

Request ID – The request id is required by FIX for the Position Maintenance Request message. The value should be unique per submission for each Clearing Business Date. If a LOPR Submission is rejected, the Request ID will be passed through to the respective LOPR Reject and should be used by the submitter as a reference to track the original LOPR Submission. If a Request ID is not unique per submission, all records with the non-unique Request ID will be rejected.

Action Code – For LOPR Submissions, this code identifies the submitting firm’s instruction to Add a new LOPR, Modify an existing LOPR or Delete an existing LOPR.

Clearing Business Date – The business date the file was submitted.

Effective Date of the Position – The business date that the position was affected due to trade, post trade, exercise, assignment, etc. For LOPR Submissions, the Effective Date must be within the T-Plus period. When submitting a Modify or Delete record, OCC will only accept a record with an effective date equal to or greater than the latest effective date that was previously reported for that unique record. OCC will reject a record if it has an effective date earlier than the latest effective date for that unique record.

Correction Text – If the LOPR Submission Delete is being submitted for correction purposes, the submitting firm should utilize this field to provide a reason for the correction.

Firm Number – If a non-OCC firm is submitting the LOPR, the OCC Clearing Member number where the position is held must be provided in an additional party block. If an OCC Clearing Member is submitting the LOPR, a second firm number is not required.

Account Type – Account where the position is held. If a non-OCC firm is submitting the LOPR, the account type must be “C” for Customer.

Aggregation Unit – The means to distinguish between different approved aggregation units within a firm. The value provided will not be validated. If an Aggregation Unit exists for a particular account, it is required by the ISG and should be included in the LOPR Submission. However, if no Aggregation Unit exists for a particular account, do not include it on the LOPR Submission.

Account Number, Name, Address, City, State, and Postal Code – These are all string values that will be attached to the particular LOPR. If the address relates to a foreign country, the State field may be excluded.

Country of Origin – The country where the account address is located. For the United States, use US. For foreign countries refer to this site: <https://www.iso.org/iso-3166-country-codes.html>

CRD (Central Registration Depository) is “a computerized database that contains information about most brokers, their representatives, and the firms they work for.” (from SEC website: www.sec.gov/investor/brokers.htm). If a CRD exists for a particular account, it required by the ISG and should be included in the LOPR Submission. However, if no CRD exists for a particular account, do not include it on the LOPR Submission.

Security SubType – This field is required when the Security Type is options (OPT). It is not required for warrants (WAR). **Maturity Month Year/Strike Price** – These fields are the series/contract date and strike of the option. OCC will validate the expiration date and strike against its

series masterfile for listed options (ETO). OCC does not have OTC option product/series information and therefore OCC will only validate that the expiration date supplied for an OTC series is either subsequent to or within the previous T-Plus business days and equal or subsequent to the position effective date.

Underlying Symbol/Quantity – The underlying block is only required for OTC options and hedges. It must be excluded for listed options and warrants.

Hedge Symbol/Security Type/Maturity Month Year – The Hedge fields are only required if the submitting firm is reporting a Hedge Instrument. If the Hedge Instrument is a future (FUT), then the contract expiration date is required in the Maturity Month Year field. If the Hedge Instrument is an equity, the Maturity Month Year field must be excluded. Additionally, when a firm is reporting a Hedge Instrument, specific series information (strike, put/call, expiration date) should be omitted.

End of Day Quantity Long/Short – The submitting firm must include the final Long and Short quantity for each LOPR Submission. If the LOPR Submission is an ADD or MODIFY at least a non-zero long or a non-zero short quantity must be provided. If the submitting firm has a long and a short position in the same series, both non-zero quantities must be provided.

If the LOPR Submission is a DELETE, a zero long quantity and a zero short quantity for the position being closed is required. For example, if a submitting firm is long and short in the same series and wants to instruct OCC to close the short, a LOPR Submission MODIFY with a short quantity equal to zero and a non-zero long quantity must be sent to OCC. In this instance a MODIFY is needed since both a zero long and a zero short quantity are required for DELETE submissions.

Covered Quantity – This field is required for listed options and OTC options. It identifies the portion of the short position that is covered as per Exchange and/or FINRA rules. The amount may be equal to or less than the total short quantity. If the entire short position is uncovered, supply a zero for the Covered Short Quantity. For warrants, hedge future and hedge equity this field should be excluded. A zero must also be supplied for the DELETE of an option.

Intraday Quantity Long/Short – The submitting firm must include the intraday Long and Short quantity for each LOPR Submission on OTC options with an action code of ADD or MODIFY, it is not required for DELETE records. For OTC options, the Covered Quantity for the intraday short must also be included. OCC will replace the intraday position quantity with zero on any OTC carry-over records to indicate that the intraday position reported did not occur on that day.

If the LOPR Submission is not for an OTC option, this Quantity block must be excluded.

Appendix A3 – LOPR Submission / Message Samples

The following message is a **LOPR Submission-ADD** where the non-OCC Clearing Member 9019 is reporting a short position of 1750 contracts of the **listed option** AMT 37.5 calls, expiring Nov 22 2008, of which 1200 are covered. 9019 is reporting on Oct 16, 2008 that they entered into the position on Oct 15, 2008 and the position is being held at OCC Clearing Member 00776. In the following message, if the action code had a value of 2 (Actn="2") instead of 1, this message would be a **LOPR Submission-MODIFY of a listed option**.

```
<PosMntReq ReqID="0000012345" TxnTyp="7" Actn="1" BizDt="2008-10-16">
  <Pty ID="9019" R="7">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="AGGU" R="38"/>
  <Pty ID="00776" R="4"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18817" R="82"/>
  <Instrmt Sym="AMT" SecTyp="OPT" SubTyp="ETO" Prod="5" MMY="20081122" StrkPx="37.5" PutCall="1"
  ExerStyle="1"/>
  <Qty Typ="FIN" Long="0" Short="1750" CvrQty="1200" QtyDt="2008-10-15"/>
</PosMntReq>
```

The following message is a **LOPR Submission-DELETE** where the OCC Clearing Member 00776 is instructing OCC to delete their position of the **listed option BUD 75 puts**, expiring Dec 20 2008. Clearing Member 00776 is reporting on Oct 1, 2008 that they closed the position on Sep 26, 2008 and the position was closed due to a correction. The presence of the correction text tag (Txt="bad acct number") indicates that this is a correction. The absence of a correction text tag would have indicated that the firm is simply closing out the position.

```
<PosMntReq ReqID="0000512346" TxnTyp="7" Actn="3" BizDt="2008-10-01" Txt="bad acct number">
  <Pty ID="00776" R="4">
    <Sub ID="F" Typ="26"/>
  </Pty>
  <Pty ID="DELT-321-XXX" R="89">
    <Sub ID="LOPR Group Inc" Typ="5"/>
    <Sub ID="40 Broad Street, Suite 1900" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10018-4321" Typ="36"/>
  </Pty>
  <Pty ID="321-88-0456" Src="8" R="5">
    <Sub ID="0131" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18818" R="82"/>
  <Instrmt Sym="BUD" SecTyp="OPT" SubTyp="ETO" Prod="5" MMY="20081220" StrkPx="75" PutCall="0"
  ExerStyle="1"/>
  <Qty Typ="FIN" Long="0" Short="0" CvrQty="0" QtyDt="2008-09-26"/>
</PosMntReq>
```

The following message is a **LOPR Submission-ADD** where the non-OCC Clearing Member FRAN is reporting an end of day long position of 875 contracts of the **Over the Counter option** ERTC 22.5 calls, expiring Nov 22 2008. Their intraday position was 950 long and 125 short contracts. Note that the end of day and Intraday short positions are considered uncovered due to the covered quantities of zero. The non-OCC firm FRAN is reporting on Oct 16, 2008 that they entered into the position on Oct 16, 2008 and the position is being held at OCC Clearing Member 00776. In the following message, if the action code had a value of 2 (Actn="2") instead of 1, this message would be a **LOPR Submission-MODIFY of an OTC option**. Note the account is located in Paris, France with a foreign tax ID.

```
<PosMntReq ReqID="0000612347" TxnTyp="7" Actn="1" BizDt="2008-10-16">
  <Pty ID="FRAN" R="7">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="00776" R="4"/>
  <Pty ID="0-LOPR-EURO123" R="89">
    <Sub ID="LOPR Account Partners - Paris" Typ="5"/>
    <Sub ID="18 Rue du 4 Septembre, 75002" Typ="37"/>
    <Sub ID="Paris" Typ="34"/>
  </Pty>
  <Pty ID="55-667-9778" Src="J" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="FR" Src="E" R="75"/>
  <Pty ID="18819" R="82"/>
  <Instrmt Sym="ERTC" SecTyp="OPT" SubTyp="OTC" Prod="5" MMY="20081122" StrkPx="22.5" PutCall="1"
  ExerStyle="1"/>
  <Undly Sym="ERTC" Qty="100"/>
  <Qty Typ="FIN" Long="875" Short="0" CvrQty="0" QtyDt="2008-10-16"/>
  <Qty Typ="ITD" Long="950" Short="125" CvrQty="0"/>
</PosMntReq>
```

The following message is a **LOPR Submission-DELETE** where the OCC Clearing Member 00776 is instructing OCC to delete their position of the **OTC Option ADDA** 150 calls, expiring Dec 20 2008. Clearing Member 00776 is reporting on Oct 2, 2008 that they closed the position on Oct 2, 2008 and the position was not closed due to a correction. The absence of the correction text tag indicates that the firm is simply closing a position. The presence of a correction text tag would have indicated that the firm is closing out the position for correction purposes.

```
<PosMntReq ReqID="0000012346" TxnTyp="7" Actn="3" BizDt="2008-10-02">
  <Pty ID="00776" R="4">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="AGGU" R="38"/>
  <Pty ID="DELT-321-XXX" R="89">
    <Sub ID="LOPR Group Inc" Typ="5"/>
    <Sub ID="111 S 65th Street, Suite 1000" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10021-1234" Typ="36"/>
  </Pty>
  <Pty ID="213-87-0456" Src="8" R="5">
    <Sub ID="0121" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18820" R="82"/>
  <Instrmt Sym="ADDA" SecTyp="OPT" SubTyp="OTC" Prod="5" MMY="20081220" StrkPx="150" PutCall="1"
  ExerStyle="1"/>
  <Undly Sym="ADDA" Qty="100"/>
  <Qty Typ="FIN" Long="0" Short="0" CvrQty="0" QtyDt="2008-10-02"/>
</PosMntReq>
```

The following message is a **LOPR Submission-ADD** where the OCC Clearing Member 00002 is reporting an end of day long position of 200 shares and short position of 10,000 shares of an **Equity Hedge Instrument on a listed option**. In this example, the listed option is the equity option MOT. Clearing Member 00002 is reporting on Oct 30, 2008 that they entered the position on Oct 24, 2008. In the following message, if the action code had a value of 2 (Actn="2") instead of 1, this message would be a **LOPR Submission-MODIFY of an Equity Hedge Instrument on a listed option**. Additionally, the CvrQty tag is absent because neither a listed option nor an OTC option is being reported.

```
<PosMntReq ReqID="0000012345" TxnTyp="7" Actn="1" BizDt="2008-10-30">
  <Pty ID="00002" R="4"/>
    <Sub ID="C" Typ="26"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="7" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18821" R="82"/>
  <Instrmt Sym="MOT" SecTyp="OPT" SubTyp="ETO" Prod="5" ExerStyle="1"/>
  <HedgeInst Sym="MOT" SecTyp="CS"/>
  <Qty Typ="FIN" Long="200" Short="10000" QtyDt="2008-10-24"/>
</PosMntReq>
```

In the above example, a single stock future may be used as a **Future Hedge Instrument on a listed option**. Using the listed future contract MOT1C, the Hedge block fields in the above example would be replaced with the following Hedge fields. Note the specific contract date is required.

```
<HedgeInst Sym="MOT1C" SecTyp="FUT" MMY="20081219"/>
```

The following message is a **LOPR Submission-DELETE** where the OCC Clearing Member 00002 is instructing OCC to close their position of **Equity Hedge Instrument on a listed option**. In this example, the listed option is an option overlying MOT. Clearing Member 00002 is reporting on Nov 4, 2008 that they closed the position on Nov 3, 2008. Additionally, the CvrQty tag is absent because neither a listed option nor an OTC option is being reported.

```
<PosMntReq ReqID="0000012345" TxnTyp="7" Actn="3" BizDt="2008-11-04" Txt="Correction per Treasury Desk">
  <Pty ID="00002" R="4"/>
    <Sub ID="C" Typ="26"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18822" R="82"/>
  <Instrmt Sym="MOT" SecTyp="OPT" SubTyp="ETO" Prod="5" ExerStyle="1"/>
  <HedgeInst Sym="MOT" SecTyp="CS"/>
  <Undly Sym="MOT" Qty="100"/>
  <Qty Typ="FIN" Long="0" Short="0" QtyDt="2008-11-03"/>
</PosMntReq>
```

In the above example, a single stock future may be used as a **Future Hedge Instrument on a listed option**. Using the listed future contract MOT1C, the Hedge block fields in the above example would be replaced with the following Hedge fields. Note the specific contract date is required.

```
<HedgeInst Sym="MOT1C" SecTyp="FUT" MMY="20081219"/>
```

The following message is a **LOPR Submission-MODIFY** where the OCC Clearing Member 00002 is reporting an end of day Long position of 7,500 shares of the **Equity Hedge Instrument on an over the counter option**. In this example, the OTC option is ERTC. Clearing Member 00002 is reporting on Oct 30, 2008 that they had a change to an existing position on Oct 30, 2008. In the following message, if the action code had a value of 1 (Actn="1") instead of 2, this message would be a **LOPR Submission-ADD of an Equity Hedge Instrument on an over the counter option**.

```
<PosMntReq ReqID="0000012345" TxnTyp="7" Actn="2" BizDt="2008-10-30">
  <Pty ID="00002" R="4"/>
    <Sub ID="C" Typ="26"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18823" R="82"/>
  <Instrmt Sym="ERTC" SecTyp="OPT" SubTyp="OTC" Prod="5" ExerStyle="1"/>
  <HedgeInst Sym="ERTC" SecTyp="CS"/>
  <Undly Sym="ERTC" Qty="100"/><Qty Typ="FIN" Long="7500" Short="0" QtyDt="2008-10-30"/>
</PosMntReq>
```

The following message is a **LOPR Submission-DELETE** where the OCC Clearing Member 00002 is instructing OCC to close the **Equity Hedge Instrument on an over the counter option**. Clearing Member 00002 is reporting on Nov 17, 2008 that they closed an existing position on Nov 17, 2008.

```
<PosMntReq ReqID="0000012345" TxnTyp="7" Actn="3" BizDt="2008-11-17">
  <Pty ID="00002" R="4"/>
    <Sub ID="C" Typ="26"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18824" R="82"/>
  <Instrmt Sym="ERTC" SecTyp="OPT" SubTyp="OTC" Prod="5" ExerStyle="1"/>
  <HedgeInst Sym="ERTC" SecTyp="CS"/>
  <Undly Sym="ERTC" Qty="100"/>
  <Qty Typ="FIN" Long="0" Short="0" QtyDt="2008-11-17"/>
</PosMntReq>
```


The following message is a **LOPR Submission-ADD** where the OCC Clearing Member 00002 is reporting an end of day long position of 1750 contracts of the **Index Warrant** BYW calls. 00002 is reporting on Oct 16, 2008 that they had activity in the position on Oct 16, 2008. In the following message, if the action code had a value of 2 (Actn="2") instead of 1, this message would be a **LOPR Submission-MODIFY of an Index Warrant**. Additionally, the CvrQty tag is absent because neither a listed option nor an OTC option is being reported.

```
<PosMntReq ReqID="0000612347" TxnTyp="7" Actn="1" BizDt="2008-10-16">
  <Pty ID="00002" R="4">
    <Sub ID="C" Typ="26"/>
  <Pty ID="0-LOPR-WARR123" R="89">
    <Sub ID="LOPR Warrant Brothers" Typ="5"/>
    <Sub ID="440 S LaSalle St" Typ="37"/>
    <Sub ID="Chicago" Typ="34"/>
    <Sub ID="IL" Typ="35"/>
    <Sub ID="60605" Typ="36"/>
  </Pty>
  <Pty ID="10-123-4000" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18825" R="82"/>
  <Instrmt Sym="BYW" SecTyp="WAR" Prod="7" PutCall="1"/>
  <Qty Typ="FIN" Long="1750" Short="0" QtyDt="2008-10-16"/>
</PosMntReq>
```

The following message is a **LOPR Submission-DELETE** where the OCC Clearing Member 00002 is instructing OCC to delete their long position of 1750 contracts of the **Index Warrant** BYW calls. 00002 is reporting on Oct 23, 2008 that they closed the position back on Oct 20, 2008.

```
<PosMntReq ReqID="0000612347" TxnTyp="7" Actn="3" BizDt="2008-10-23">
  <Pty ID="00002" R="4">
    <Sub ID="C" Typ="26"/>
  <Pty ID="0-LOPR-WARR123" R="89">
    <Sub ID="LOPR Warrant Brothers" Typ="5"/>
    <Sub ID="440 S LaSalle St" Typ="37"/>
    <Sub ID="Chicago" Typ="34"/>
    <Sub ID="IL" Typ="35"/>
    <Sub ID="60605" Typ="36"/>
  </Pty>
  <Pty ID="10-123-4000" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18826" R="82"/>
  <Instrmt Sym="BYW" SecTyp="WAR" Prod="7" PutCall="1"/>
  <Qty Typ="FIN" Long="0" Short="0" QtyDt="2008-10-20"/>
</PosMntReq>
```

Appendix B1 – In Concert Group Submission / Message Layout

Registration Instructions – In Concert Group Submission							
FIX Mapping					Data	Data Type and (Maximum Length)	Sample Data
Tag #	Report Block	Component Block	Sub Comp Block	Fields			
	RgstInstrctns						
513				ID	Registration ID (unique identifier supplied by firm)	String (25)	000123
715				BizDt	Clearing Business Date	LocalMktDate (10)	2008-09-12
514				TransTyp	Registration Transaction Type 0 = New (Add) 2 = Cancel (Delete)	Char (1)	0
508				RefID	Reference ID (used for Delete requests and must match the Ref ID used for the original Add record)	String (30)	000012
	→	Pty					
448				ID	Firm Number (reporting the In Concert Group)	String (10)	00773
452				R	Party Role 4 = OCC Clearing Firm 7 = Entering Firm (Non-OCC Clearing Firm)	Integer (1)	4
	→	/Pty					
	→	Pty			<i>The following information is only required for Adds</i>		
448				ID	Tax Number	String (15)	555-55-1234
447				Src	Tax Number Type 7 = Social Security Number 8 = Employer Tax ID J = Foreign Tax ID	Char (1)	7
452				R	Party Role 5 = Investor ID	Integer (1)	5
	→	→	Sub				
523				ID	Branch ID	String (30)	0313
803				Typ	31 = Location	Integer (2)	31
	→	→	/Sub				

Registration Instructions – In Concert Group Submission							
FIX Mapping					Data	Data Type and (Maximum Length)	Sample Data
Tag #	Report Block	Component Block	Sub Comp Block	Fields			
	→	/Pty					
	→	Pty					
448				ID	Account Number	String (30)	123451234A
452				R	Party Role 89 = Large Options Positions Reporting Account	Integer (2)	89
	→	/Pty					
	→	Pty					
448				ID	In Concert Group ID	String (30)	031300680
452				R	Party Role 87 = In Concert Group	Integer (2)	87
	→	/Pty					
	→	Pty					
448				ID	In Concert Controlling Entity Name	String (70)	AAA Partners, LLC
452				R	Party Role 88 = In Concert Controlling Entity	Integer (2)	88
	→	/Pty					
	/RgstInstrctns						

Appendix B2 – In Concert Group Submission / Explanation of Selected Data Fields

Registration ID – The registration identifier is required by FIX for the Registration Instruction message. The value should be unique per submission for each Clearing Business Date.

Reference ID – The reference identifier is used for Delete requests. Along with the submitting Firm Number, it must match the Reference ID supplied on the original In Concert Group Add. This value must be unique.

Clearing Business Date – The business date the file was submitted.

Registration Transaction Type – For In Concert Group Submissions, this code identifies the submitting firm’s instruction to report a new In Concert Group or account within an In Concert Group (Add) or eliminate an existing In Concert Group or eliminate an account within an existing In Concert Group (Delete).

In Concert Group ID – In Concert Group IDs are added to the appropriate LOPR records to indicate accounts acting In Concert. Every LOPR has a Firm Number/Submitter/Account Number combination. If the Firm Number/Submitter/Account Number combination on a LOPR matches that of an existing In Concert Group on file at OCC, then OCC will attach the In Concert Group ID to that LOPR.

In Concert Controlling Entity – The name of the party that controls the In Concert Group.

Appendix B3 – In Concert Group Submission / Message Samples

The following message is an **In Concert Group Submission-ADD** where OCC Clearing Member 00776 is reporting that the In Concert Group “012100797” contains the account “ADDD-123-YYY”. **Note that the firm is required to supply a reference ID on an ADD. This same reference ID must be used if the firm wishes to instruct OCC to delete the record in the future.**

```
<RgstInstrctns ID="000123" BizDt="2008-10-15" TransTyp="0" RefID="000012">
  <Pty ID="00776" R="4"/>
  <Pty ID="213-87-0456" Src="7" R="5">
    <Sub ID="0121" Typ="31"/>
  </Pty>
  <Pty ID="ADDD-123-YYY" R="89"/>
  <Pty ID="012100797" R="87"/>
  <Pty ID="VANDALAY INTERNATIONAL" R="88"/>
</RgstInstrctns>
```

The following message is an **In Concert Group Submission-DELETE** where OCC Clearing Member 00776 is reporting that the In Concert Group “012100797” no longer contains the account “ADDD-123-YYY”. This sample message is instructing OCC to delete the previous ADD above. Note the Reference ID is the same as the original ADD, which is the key that OCC uses to delete the account.

```
<RgstInstrctns ID="000129" BizDt="2008-10-17" TransTyp="2" RefID="000012">
  <Pty ID="00776" R="4"/>
</RgstInstrctns>
```

Appendix C1 – Rejected LOPR Submission / Message Layout

Position Maintenance Report – Rejected LOPR Submissions							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
	PosMntRpt						
721				RptID	Report ID – Request ID supplied on original PosMntReq	String	0000012345
709				TxnTyp	Transaction Type 7 = Large Options Positions Report Submission	Integer	7
722				Stat	Position Maintenance Request Status 2 = Reject	Integer	2
712				Actn	Action Code 1 = New (Add) 2 = Replace (Modify) 3 = Cancel (Delete)	Integer	1
715				BizDt	Clearing Business Date	LocalMktDate	2008-09-12
58				Txt	Correction Text – supplied for Delete requests only to indicate the LOPR is being zeroed out due to a correction	String	Incorrect Acct Type
1328				RejTxt	Reject Text (all reasons will be included)	String	Effective Date is older than T-Plus
	→	Pty					
448				ID	Firm Number (reporting the LOPR)	String	00773
452				R	Party Role 4 = OCC Clearing Firm 7 = Entering Firm (Non-OCC Clearing Firm)	Integer	4
	→	→	Sub				
523				ID	Account Type C = Customer (Non-OCC Firm will use C only) F = Firm M = Market Maker	String	C
803				Typ	26 = Position Account Type	Integer	26
	→	→	/Sub				
	→	/Pty					

Position Maintenance Report – Rejected LOPR Submissions

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
	→	Pty					
448				ID	Position Account Number (Aggregation Unit)	String	AGGU
452				R	Party Role 38 = Position Account	Int	38
	→	/Pty					
					<i>If a listed option position is submitted by non-OCC firm, the OCC CM# where position is held will be provided.</i>		
	→	Pty					
448				ID	Firm Number	String	00773
452				R	Party Role 4 = OCC Clearing Firm	Integer	4
	→	/Pty					
	→	Pty					
448				ID	Account Number	String	1234512345
452				R	Party Role 89 = Large Options Positions Reporting Account	Integer	89
	→	→	Sub				
523				ID	Account Name (Firm or Customer)	String	Bank of America Securities Inc.
803				Typ	5 = Full Legal Name of Firm	Integer	5
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Street Address	String	17 State Street
803				Typ	37 = Domiciled Address	Integer	37
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Address City	String	New York
803				Typ	34 = Account Address City	Integer	34
	→	→	/Sub				
	→	→	Sub				

Position Maintenance Report – Rejected LOPR Submissions

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
523				ID	Account Address State	String	NY
803				Typ	35 = Account Address State	Integer	35
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Address Postal Code	String	10333
803				Typ	36 = Account Address Postal Code	Integer	36
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Tax Number	String	555-55-1234
447				Src	Tax Number Type 7 = Social Security Number 8 = Employer Tax ID J = Foreign Tax ID	Char	7
452				R	Party Role 5 = Investor ID	Integer	5
	→	→	Sub				
523				ID	Branch ID	String	0313
803				Typ	31 = Location	Integer	31
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Country of Origin	String	US
447				Src	E = ISO Country Code (link to codes)	Char	E
452				R	Party Role 75 = Location ID	Integer	75
	→	/Pty					
	→	Pty					
448				ID	CRD Number	String	987654

Position Maintenance Report – Rejected LOPR Submissions

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
452				R	Party Role 82 = Central Registration Depository	Integer	82
	→	/Pty					
	→	Instrmt					
55				Sym	Symbol	String	IBM
167				SecTyp	Security Type OPT = Option WAR = Warrant	String	OPT
	→	→	Sub				
762				SubTyp	Security SubType ETO = Exchange Traded Option OTC = Over the Counter	String	ETO
	→	→	/Sub				
460				Prod	Product 4 = Currency 5 = Equity 6 = Government (Debt) 7 = Index	Integer	5
200				MMY	Maturity Month Year Original Expiration Date (YYYYMMDD)	MonthYear	20081122
202				StrkPx	Strike Price	Price	22.5
201				PutCall	Put or Call 0 = Put 1 = Call	Integer	1
1194				ExerStyle	Exercise Style 0 = European 1 = American	Integer	1
	→	/Instrmt					

Position Maintenance Report – Rejected LOPR Submissions

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
					<i>The Hedge Instrument block does will only be included to represent a Hedge Instrument on a listed option or OTC option. If the Hedge Instrument block is used to report a Hedge Instrument, the above MMY, StrkPx and PutCall tags will be excluded.</i>		
	→	HedgeInst					
55				Sym	Hedge Instrument Symbol	String	IBM
167				SecTyp	Security Type CS = Equity (common stock) FUT = Future	String	CS
200				MMY	Maturity Month Year (required for futures only) Original Expiration Date (YYYYMMDD)	MonthYear	20081121
	→	/HedgeInst					
					<i>The Underlying block will represent information for the primary deliverable of the OTC option.</i>		
	→	Undly					
311				Sym	Underlying Symbol (of the OTC option)	String	IBM
879				Qty	Underlying Quantity (shares per contract)	Qty	100
	→	/Undly					
	→	Qty					
703				Typ	Quantity Type FIN = End of Day	String	FIN
704				Long	Contract Quantity (Share Quantity if Hedge Equity)	Qty	0
705				Short	Contract Quantity (Share Quantity if Hedge Equity)	Qty	250
1654				CvrdQty	Covered Quantity (included for options only)	Qty	200
976				QtyDt	Effective Date of Position	LocalMktDate	2008-08-27
	→	/Qty					
					<i>Qty block for Intraday Qty is present for OTC options only</i>		
	→	Qty					
703				Typ	Quantity Type ITD = Intraday	String	ITD

Position Maintenance Report – Rejected LOPR Submissions

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
704				Long	Contract Quantity	Qty	0
705				Short	Contract Quantity	Qty	300
1654				CvrdQty	Covered Quantity (included for options only)	Qty	200
	➔	/Qty					
	/PosMntRpt						

Appendix C2 – Rejected LOPR Submission / Message Samples

The following message is a Rejected LOPR Submission of a LOPR Submission-ADD. The Rejected LOPR Submission is returned to the submitter after completion of LOPR processing the same evening of submission. It is basically a copy of the original LOPR Submission with related reject tags added to describe why the LOPR Submission was rejected. Note in this example, the Effective Date supplied (QtyDt="2008-09-30") is greater than the T-Plus value, which is 5 in this example (BizDt="2008-10-16"). If the action code had a value of 2 (Actn="2") instead of 1, this message would be a Rejected LOPR Submission of a MODIFY.

```
<PosMntRpt RptID="0000543345" TxnTyp="7" Stat="2" Actn="1" BizDt="2008-10-16" RejTxt="Eff Date more than
5 days">
  <Pty ID="9019" R="7">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="AGGU" R="38"/>
  <Pty ID="00776" R="4"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18827" R="82"/>
  <Instrmt Sym="AMT" SecTyp="OPT" SubTyp="ETO" Prod="5" MMY="20081122" StrkPx="37.5" PutCall="1"
  ExerStyle="1"/>
  <Undly Sym="AMT" Qty="100"/>
  <Qty Typ="FIN" Long="0" Short="1750" CvrQty="1200" QtyDt="2008-09-30"/>
</PosMntRpt>
```

The following message is a **Rejected LOPR Submission** of a LOPR Submission-MODIFY. Note in this sample, there are multiple reasons for rejection. The Effective Date supplied is greater than the T-Plus value (5 in this example), an invalid series was provided (375 is not an active strike for AMT), and both long/short quantities of 0 are not allowed on a MODIFY.

```
<PosMntRpt RptID="0000543345" TxnTyp="7" Stat="2" Actn="2" BizDt="2008-10-16" RejTxt="Eff Date more than
5 days, Invalid series, Modify quantity cannot be zero">
  <Pty ID="9019" R="7">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="AGGU" R="38"/>
  <Pty ID="00776" R="4"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18828" R="82"/>
  <Instrmt Sym="AMT" SecTyp="OPT" SubTyp="ETO" Prod="5" MMY="20081122" StrkPx="375" PutCall="1"
  ExerStyle="1"/>
  <Undly Sym="AMT" Qty="100"/>
  <Qty Typ="FIN" Long="0" Short="0" CvrQty="0" QtyDt="2008-09-30"/>
</PosMntRpt>
```

The following message is a **Rejected LOPR Submission** of a LOPR Submission-DELETE. Note in this sample, the original LOPR record could not be found and thus the LOPR Submission was rejected. The intention of this delete was a correction (Txt field present).

```
<PosMntRpt RptID="0000543346" TxnTyp="7" Stat="2" Actn="3" BizDt="2008-10-01" Txt="bad acct number"
RejTxt="LOPR could not be found for this request>
  <Pty ID="00776" R="4">
    <Sub ID="F" Typ="26"/>
  </Pty>
  <Pty ID="DELT-321-XXX" R="89">
    <Sub ID="LOPR Group Inc" Typ="5"/>
    <Sub ID="40 Broad Street, Suite 1900" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10018-4321" Typ="36"/>
  </Pty>
  <Pty ID="321-88-0456" Src="8" R="5">
    <Sub ID="0131" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18829" R="82"/>
  <Instrmt Sym="BUD" SecTyp="OPT" SubTyp="ETO" Prod="5" MMY="20081220" StrkPx="75" PutCall="0"
ExerStyle="1"/>
  <Undly Sym="BUD" Qty="100"/>
  <Qty Typ="FIN" Long="0" Short="0" CvrQty="0" QtyDt="2008-09-26"/>
</PosMntRpt>
```

Appendix C3 – Outbound LOPR File Acknowledgement

The LOPR Acknowledgement message will provide the total number of valid LOPR Submissions and In Concert Submissions received, excluding the header and footer.

NOTE: The message will only indicate the total number of messages that have passed FIXML validation. Processing of the LOPR records occurs during nightly processing and records may be accepted or rejected during this processing

The following message is a **LOPR File Acknowledgement** showing that 177,966 valid LOPR messages were received.

```
<DDSEODMessage BizDt="2009-09-11" MsgTypeCode="LOPR" SchemaVer="FIX 4.4" NoMessagesRecvd="177966"/>
```

DDS End of Day – Outbound LOPR File Acknowledgement							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Comp Block	Sub Comp Block	Fields			
	DDSEODMessage						
715				BizDt	Clearing Business Date	LocalMktDate	2009-09-11
				MsgTypeCode	LOPR = Large Option Position Reporting	Char	LOPR
				SchemaVer	FIX 4.4 = Version of FIX	String	FIX 4.4
				NoMessagesRecvd	Number of Valid FIXML messages received	Integer	177966

Appendix D1 – LOPR Snapshot Record Layout

A file of LOPR records will be a “snapshot” of all LOPRs on OCC’s database for the specific firm that given day. It is a comprehensive file of all LOPRs as OCC knows them.

Position Report – Large Options Positions Report							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
	PosRpt						
721				RptID	Unique Identifier for the LOPR (generated by OCC)	String	444555666
724				ReqTyp	Request Type 8 = Large Options Positions Report	Integer	8
715				BizDt	Clearing Business Date	LocalMktDate	2008-09-12
	→	Pty					
448				ID	Firm Number (reporting the LOPR)	String	00773
452				R	Party Role 4 = OCC Clearing Firm 7 = Entering Firm (Non-OCC Clearing Firm)	Integer	4
	→	→	Sub				
523				ID	Account Type C = Customer (Non-OCC Firm will use C only) F = Firm M = Market Maker	String	C
803				Typ	26 = Position Account Type	Integer	26
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Position Account Number (Aggregation Unit)	String	AGGU
452				R	Party Role 38 = Position Account	Int	38
	→	/Pty					
					<i>If a listed option position is submitted by non-OCC firm, the OCC CM# where position is held will be provided.</i>		
	→	Pty					
448				ID	Firm Number	String	00773

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Position Report – Large Options Positions Report

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
452				R	Party Role 4 = OCC Clearing Firm	Integer	4
	→	/Pty					
	→	Pty					
448				ID	Account Number	String	1234512345
452				R	Party Role 89 = Large Options Positions Reporting Account	Integer	89
	→	→	Sub				
523				ID	Account Name (Firm or Customer)	String	Bank of America Securities Inc.
803				Typ	5 = Full Legal Name of Firm	Integer	5
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Street Address	String	17 State Street
803				Typ	37 = Domiciled Address	Integer	37
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Address City	String	New York
803				Typ	34 = Account Address City	Integer	34
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Address State	String	NY
803				Typ	35 = Account Address State	Integer	35
	→	→	/Sub				
	→	→	Sub				
523				ID	Account Address Postal Code	String	10333
803				Typ	36 = Account Address Postal Code	Integer	36
	→	→	/Sub				
	→	/Pty					
	→	Pty					

Position Report – Large Options Positions Report

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
448				ID	Tax Number	String	555-55-1234
447				Src	Tax Number Type 7 = Social Security Number 8 = Employer Tax ID J = Foreign Tax ID	Char	7
452				R	Party Role 5 = Investor ID	Integer	5
	→	→	Sub				
523				ID	Branch ID	String	0313
803				Typ	31 = Location	Integer	31
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Country of Origin	String	US
447				Src	E = ISO Country Code (link to codes)	Char	E
452				R	Party Role 75 = Location ID	Integer	75
	→	/Pty					
	→	Pty					
448				ID	CRD Number	String	987654
452				R	Party Role 82 = Central Registration Depository	Integer	82
	→	/Pty					
	→	Pty					
448				ID	In Concert Group ID	String	031300680
452				R	Party Role 87 = In Concert Group	Integer	87
	→	/Pty					
	→	Pty					
448				ID	In Concert Controlling Entity Name	String	AAA Partners, LLC
452				R	Party Role	Integer	88

Position Report – Large Options Positions Report

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
					88 = In Concert Controlling Entity		
	→	/Pty					
	→	Instrmt					
55				Sym	Symbol	String	IBM
167				SecTyp	Security Type OPT = Option WAR = Warrant	String	OPT
762				SubTyp	Security SubType ETO = Exchange Traded Option OTC = Over the Counter	String	ETO
460				Prod	Product 4 = Currency 5 = Equity 6 = Government (Debt) 7 = Index	Integer	5
200				MMY	Maturity Month Year Original Expiration Date (YYYYMMDD)	MonthYear	20081122
202				StrkPx	Strike Price	Price	22.5
201				PutCall	Put or Call 0 = Put 1 = Call	Integer	1
1194				ExerStyle	Exercise Style 0 = European 1 = American	Integer	1
	→	→	Evnt				
865				EventTyp	Event Type (5 = Activation Date / Original Effective Date)	Integer	5
866				Dt	Activation Date	LocalMktDate	2008-03-24
	→	→	/Evnt				
	→	/Instrmt					

Position Report – Large Options Positions Report

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
					<i>The Hedge Instrument block will only be included to represent a Hedge Instrument on a listed option or OTC option. If the Hedge Instrument block is used to report a Hedge Instrument, the above MMY, StrkPx and PutCall tags will be excluded.</i>		
	→	HedgeInst					
55				Sym	Hedge Instrument Symbol	String	IBM
167				SecTyp	Security Type CS = Equity (common stock) FUT = Future	String	CS
200				MMY	Maturity Month Year (required for futures only) Original Expiration Date (YYYYMMDD)	MonthYear	20081121
	→	/HedgeInst					
					<i>The Underlying block will represent information for the primary deliverable of the listed option or OTC option.</i>		
	→	PosUnd					
	→	→	Undly				
311				Sym	Underlying Symbol	String	IBM
879				Qty	Underlying Quantity (shares per contract)	Qty	100
	→	→	/Undly				
	→	/PosUnd					
	→	Qty					
703				Typ	Quantity Type FIN = End of Day	String	FIN
704				Long	Contract Quantity (Share Quantity if Hedge Equity)	Qty	0
705				Short	Contract Quantity (Share Quantity if Hedge Equity)	Qty	250
1654				CvrdQty	Covered Quantity (included for options only)	Qty	120
976				QtyDt	Effective Date of Position	LocalMktDate	2008-09-10
	→	/Qty					
					<i>Qty block for Intraday Qty is present for OTC options only</i>		
	→	Qty					

Position Report – Large Options Positions Report							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Component Block	Sub Comp Block	Fields			
703				Typ	Quantity Type ITD = Intraday	String	ITD
704				Long	Contract Quantity	Qty	0
705				Short	Contract Quantity	Qty	300
1654				CvrdQty	Covered Quantity (included for options only)	Qty	120
	→	/Qty					
58				Txt	Correction Text – supplied only for Delete requests to indicate the LOPR was zeroed out for correction purposes	String	Incorrect Acct Type
	/PosRpt						

Appendix D2 – LOPR Snapshot Message / Explanation of Selected Data Fields

Report ID – The report id is required by FIX for the Position message. The value will be supplied by OCC and is unique per record for each Clearing Business Date.

Request Type – Identifies the Position Report as a Large Options Positions Report. Value will always be “8” for LOPR.

Clearing Business Date – The business date for which the data was generated. This may also be referred to as the activity date.

Firm Number – The firm reporting the LOPR to OCC is shown in this field. If the firm reporting the LOPR is a non-OCC Clearing Member, the OCC Clearing Member number where the position is held will be provided in another party block. If an OCC Clearing Member reported the LOPR, only one firm number will be present. OCC Clearing Member numbers are all numeric and described with a Party Role value of “4”, while Non-OCC firm values are alphanumeric and described with a Party Role of “7”.

Account Type – Account where the position is held. If a non-OCC firm submitted the LOPR, the account type will be “C” for Customer. Other values are “F” for firm and “M” for Market Maker.

Aggregation Unit – The means to distinguish between different approved aggregation units within a firm. The value provided will not be validated. If an Aggregation Unit exists for a particular account, it is required by the ISG and should be included in the LOPR Submission. However, if no Aggregation Unit exists for a particular account, do not include it on the LOPR Submission.

Account Number, Name, Address, City, State, and Postal Code – These are all string values that will be attached to the particular LOPR. If the address relates to a foreign country, the State field may be excluded.

Country of Origin – The country where the account address is located. For the United States, use US. For foreign countries refer to this site: <https://www.iso.org/iso-3166-country-codes.html>

Tax Number/Type – The number used on the account for tax purposes, whether foreign or domestic, and the value used to describe it.

Branch ID – The branch of the account.

CRD (Central Registration Depository) is “a computerized database that contains information about most brokers, their representatives, and the firms they work for.” (from SEC website: www.sec.gov/investor/brokers.htm). If a CRD exists for a particular account, it required by the ISG. However, if no CRD exists for a particular account, the submitter will not include it on the LOPR Submission. This field may not be present.

In Concert Group ID/In Concert Controlling Entity – If an account within an In Concert Group is found on OCC’s In Concert database, this ID and respective controlling entity will be attached to the LOPR. If none is found, these fields will not be present on the LOPR message.

Security SubType – This field is present when the Security Type is options (OPT). It will not be present for warrants (WAR).

- **Maturity Month Year/Strike Price** – These fields are the series/contract date and strike of the option. OCC will validate the series/contract date and strike against its series masterfile for listed options (ETO). OCC does not have OTC option product/series information and therefore OCC will only validate that the expiration date supplied for an OTC series is either subsequent to or within the previous T-Plus business days and equal or subsequent to the position effective date. These fields will be supplied by OCC for warrants (WAR).

Underlying Symbol/Quantity – The underlying block will be present for listed options and OTC options. It will represent the primary deliverable symbol of the option. For Debt Options, the underlying symbol will be defaulted to a predefined value, “TRSYXX”.

Put or Call/Exercise Style – These fields are present when the Security Type is options (OPT). They will not be present for warrants (WAR) or an equity hedge (CS).

Activation Date – The date provided in this field, described by the Event Type of “5”, is the Original Effective Date that was supplied by the submitting firm when the LOPR was first added to the database. Although the Effective Date itself may change due to quantity modifications, this date will remain the same as long as the LOPR is on OCC’s database.

Hedge Symbol/Security Type/Maturity Month Year – The Hedge Instrument block fields are only present if the submitting firm is reporting a Hedge Instrument. If the Hedge Instrument is a future (FUT), then the contract expiration date is present in the Hedge Instrument Maturity Month Year field. If the Hedge Instrument is an equity (CS), the Maturity Month Year field will be excluded. Additionally, if the firm is reporting a Hedge Instrument, only the option class needs is reported in the Instrument block. Specific series information (strike, put/call, expiration date) are omitted.

Effective Date of the Position – The business date that the position was affected due to trade, post trade, exercise, assignment, etc. For LOPR Submissions, the Effective Date must be within the T-Plus period.

End of Day Quantity Long/Short – There will be final Long and Short quantities for each LOPR, even if the values are zero. If both Long and Short quantities are zero, that indicates the firm is closing the position. The position may be closed for correction purposes (Correction Text will be present in the message) or simply closed out (Correction Text will not be present).

Covered Short Quantity – This field is present for short positions in listed options and OTC options. It identifies the portion of the short position that is covered as per Exchange and/or FINRA rules. The amount will be equal to or less than the total short quantity. If the entire short position is uncovered, the Covered Short Quantity will be zero. For warrants, hedge future and hedge equity this field is not present. For OTC options, the Covered Quantity for the intraday short is also included.

Intraday Quantity Long/Short – There will be intraday Long and Short quantity for each LOPR on OTC options. OCC will replace the intraday position quantity with zero on any OTC carry-over records to indicate that the intraday position reported did not occur on that day. If the LOPR Submission is not for an OTC option, this Quantity block is not present.

Correction Text – If the LOPR was deleted for correction purposes, the submitting firm will utilize this field to provide a reason for the correction. The value provided by the submitting firm will be passed on to this field.

Appendix D3 – LOPR Snapshot Record / Message Samples

The following message is a LOPR where the non-OCC Clearing Member 9019 is reporting a short position of 1750 contracts of the listed option AMT 37.5 calls, expiring Nov 22 2008, of which 1200 are covered. 9019 reported that the position is being held at OCC Clearing Member 00776 and the last effective date is Oct 15, 2008. In this message there was no In Concert Group found and therefore not included.

```
<PosRpt RptID="0000012345" ReqTyp="8" BizDt="2008-10-16">
  <Pty ID="9019" R="7">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="AGGU" R="38"/>
  <Pty ID="00776" R="4"/>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18817" R="82"/>
  <Instrmt Sym="AMT" SecTyp="OPT" SubTyp="ETO" Prod="5" MMY="20081122" StrkPx="37.5" PutCall="1"
  ExerStyle="1">
    <Evtnt EventTyp="5" Dt="2008-10-15"/>
  </Instrmt>
  <PosUnd>
    <Undly Sym="AMT" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="0" Short="1750" CvrQty="1200" QtyDt="2008-10-15"/>
</PosRpt>
```

The following message is a **LOPR** where the OCC Clearing Member 00776 instructed OCC to delete their position of the **listed option** BUD 75 puts, expiring Dec 20 2008. Clearing Member 00776 is reporting on Oct 1, 2008 that they closed the position on Sep 26, 2008 and the position was closed due to a correction. The presence of the correction text tag (Txt="bad acct number") indicates that this is a correction. The absence of a correction text tag would have indicated that the firm is simply closing out the position.

```
<PosRpt RptID="0000512346" ReqTyp="8" BizDt="2008-10-01">
  <Pty ID="00776" R="4">
    <Sub ID="F" Typ="26"/>
  </Pty>
  <Pty ID="DELT-321-XXX" R="89">
    <Sub ID="LOPR Group Inc" Typ="5"/>
    <Sub ID="40 Broad Street, Suite 1900" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10018-4321" Typ="36"/>
  </Pty>
  <Pty ID="321-88-0456" Src="8" R="5">
    <Sub ID="0131" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18818" R="82"/>
  <Instrmt Sym="BUD" SecTyp="OPT" SubTyp="ETO" Prod="5" MMY="20081220" StrkPx="75" PutCall="0"
  ExerStyle="1">
    <Evt EventTyp="5" Dt="2008-08-15"/>
  </Instrmt>
  <PosUnd>
    <Undly Sym="BUD" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="0" Short="0" CvrQty="0" QtyDt="2008-09-26"/>
  <Txt="bad acct number"/>
</PosRpt>
```

The following message is a **LOPR** where the non-OCC Clearing Member FRAN has an end of day long position of 875 contracts of the **Over the Counter option** ERTC 22.5 calls, expiring Nov 22 2008. Their intraday position was 890 long and 125 uncovered short contracts. Note that the end of day and Intraday short positions are considered uncovered due to the covered quantities of zero. The non-OCC firm FRAN reported on Oct 16, 2008 that they entered into the position on Oct 16, 2008 and the position is being held at OCC Clearing Member 00776. Note the account is located in Paris, France with a foreign tax ID. Also note the presence of an In Concert Group/Controlling Entity.

```
<PosRpt RptID="0000612347" ReqTyp="8" BizDt="2008-10-16">
  <Pty ID="FRAN" R="7">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="00776" R="4"/>
  <Pty ID="0-LOPR-EURO123" R="89">
    <Sub ID="LOPR Account Partners - Paris" Typ="5"/>
    <Sub ID="18 Rue du 4 Septembre" Typ="37"/>
    <Sub ID="Paris" Typ="34"/>
  <Sub ID="75002" Typ="36"/></Pty>
  <Pty ID="55-667-9778" Src="J" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="FR" Src="E" R="75"/>
  <Pty ID="18819" R="82"/>
  <Pty ID="031300680" R="87"/>
  <Pty ID="AAA Partners, LLC" R="88"/>
  <Instrmt Sym="ERTC" SecTyp="OPT" SubTyp="OTC" Prod="5" MMY="20081122" StrkPx="22.5" PutCall="1"
  ExerStyle="1">
    <Evt EventTyp="5" Dt="2008-10-16"/>
  </Instrmt>
  <PosUnd>
    <Undly Sym="ERTC" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="875" Short="0" CvrQty="0" QtyDt="2008-10-16"/>
  <Qty Typ="ITD" Long="890" Short="125" CvrQty="0"/>
</PosRpt>
```

The following message is a LOPR where the OCC Clearing Member 00776 instructed OCC to delete their position of the OTC Option ADDA 150 calls, expiring Dec 20 2008. Clearing Member 00776 is reporting on Oct 2, 2008 that they closed the position on Oct 2, 2008 and the position was not closed due to a correction. The absence of the correction text tag indicates that the firm is simply closing a position. The presence of a correction text tag would have indicated that the firm is closing out the position for correction purposes.

```
<PosRpt RptID="0000012346" ReqTyp="8" BizDt="2008-10-02">
  <Pty ID="00776" R="4">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="AGGU" R="38"/>
  <Pty ID="DELT-321-XXX" R="89">
    <Sub ID="LOPR Group Inc" Typ="5"/>
    <Sub ID="111 S 65th Street, Suite 1000" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10021-1234" Typ="36"/>
  </Pty>
  <Pty ID="213-87-0456" Src="8" R="5">
    <Sub ID="0121" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18820" R="82"/>
  <Instrmt Sym="ADDA" SecTyp="OPT" SubTyp="OTC" Prod="5" MMY="20081220" StrkPx="150" PutCall="1"
  ExerStyle="1">
    <Evnt EventType="5" Dt="2008-07-15"/>
  </Instrmt>
  <PosUnd>
    <Undly Sym="ADDA" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="0" Short="0" CvrQty="0" QtyDt="2008-10-02"/>
</PosRpt>
```

The following message is a LOPR where the OCC Clearing Member 00002 reporting an end of day long position of 200 shares and short position of 10,000 shares of an Equity Hedge Instrument on a listed option. In this example, the listed option is the equity option MOT. The position is being reported to the exchanges on Oct 30, 2008 with a Last Effective Date of Oct 24, 2008. Additionally, the CvrQty tag is absent because neither a listed option nor an OTC option is being reported.

```
<PosRpt RptID="0000012345" ReqTyp="8" BizDt="2008-10-30">
  <Pty ID="00002" R="4"/>
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18821" R="82"/>
  <Instrmt Sym="MOT" SecTyp="OPT" SubTyp="ETO" Prod="5" ExerStyle="1">
    <Evt EventTyp="5" Dt="2008-10-24"/>
  </Instrmt>
  <HedgeInst Sym="MOT" SecTyp="CS"/>
  <PosUnd>
    <Undly Sym="MOT" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="200" Short="10000" QtyDt="2008-10-24"/>
</PosRpt>
```

In the above example, a single stock future may be used as a **Future Hedge Instrument on a listed option**. Using the listed future contract MOT1C, the Hedge Instrument block fields in the above example would be replaced with the following Hedge fields. Note the specific contract date is included.

```
<HedgeInst Sym="MOT1C" SecTyp="FUT" MMY="20081121"/>
```

The following message is a **LOPR** where the OCC Clearing Member 00002 is instructed OCC to close their position of **Equity Hedge Instrument on a listed option** due to a correction. In this example, the listed option is an option overlying MOT. Clearing Member 00002 is reporting on Nov 4, 2008 that they closed the position on Nov 3, 2008.

```
<PosRpt RptID="0000012345" ReqTyp="8" BizDt="2008-11-04">
  <Pty ID="00002" R="4"/>
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="AGGU" R="38"/><Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18822" R="82"/>
  <Instrmt Sym="MOT" SecTyp="OPT" SubTyp="ETO" Prod="5" ExerStyle="1">
    <Evt EventTyp="5" Dt="2008-10-01"/>
  </Instrmt>
  <HedgeInst Sym="MOT" SecTyp="CS"/>
  <PosUnd>
    <Undly Sym="MOT" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="0" Short="0" QtyDt="2008-11-03"/>
  <Txt="Correction per Treasury Desk"/>
</PosRpt>
```

In the above example, a single stock future may be used as a **Future Hedge Instrument on a listed option**. Using the listed future contract MOT1C, the Hedge Instrument block fields in the above example would be replaced with the following Hedge fields. Note the specific contract date is included.

```
<HedgeInst Sym="MOT1C" SecTyp="FUT" MMY="20081219"/>
```

The following message is a **LOPR** where the OCC Clearing Member 00002 reported an end of day Long position of 7,500 shares of the **Equity Hedge Instrument on an over the counter option**. In this example, the OTC option is ERTC. It can be inferred that the position was modified on Oct 30, 2008 because the effective date equals the business date and the original effective date was Oct 15, 2008.

```
<PosRpt RptID="0000012345" ReqTyp="8" BizDt="2008-10-30">
  <Pty ID="00002" R="4"/>
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="0-LOPR-NUM123" R="89">
    <Sub ID="LOPR Account Partners Inc" Typ="5"/>
    <Sub ID="17 State Street, Suite 60" Typ="37"/>
    <Sub ID="New York" Typ="34"/>
    <Sub ID="NY" Typ="35"/>
    <Sub ID="10017-1234" Typ="36"/>
  </Pty>
  <Pty ID="320-99-0123" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18823" R="82"/>
  <Instrmt Sym="ERTC" SecTyp="OPT" SubTyp="OTC" Prod="5" ExerStyle="1">
    <Evt EventTyp="5" Dt="2008-10-15"/>
  </Instrmt>
  <HedgeInst Sym="ERTC" SecTyp="CS"/>
  <PosUnd>
    <Undly Sym="ERTC" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="7500" Short="0" QtyDt="2008-10-30"/>
</PosRpt>
```

The following message is a **LOPR** where the OCC Clearing Member 00002 instructed OCC to close the **Equity Hedge Instrument on an over the counter option**. Clearing Member 00002 is reporting on Nov 17, 2008 that they closed their position on Nov 17, 2008.

```
<PosRpt RptID="0000012345" ReqTyp="8" BizDt="2008-11-17">
  <Pty ID="00002" R="4"/>
  <Sub ID="C" Typ="26"/>
</Pty>
<Pty ID="0-LOPR-NUM123" R="89">
  <Sub ID="LOPR Account Partners Inc" Typ="5"/>
  <Sub ID="17 State Street, Suite 60" Typ="37"/>
  <Sub ID="New York" Typ="34"/>
  <Sub ID="NY" Typ="35"/>
  <Sub ID="10017-1234" Typ="36"/>
</Pty>
<Pty ID="320-99-0123" Src="8" R="5">
  <Sub ID="0313" Typ="31"/>
</Pty>
<Pty ID="US" Src="E" R="75"/>
<Pty ID="18824" R="82"/>
<Instrmt Sym="ERTC" SecTyp="OPT" SubTyp="OTC" Prod="5" ExerStyle="1">
  <Evt EventTyp="5" Dt="2008-10-01"/>
</Instrmt>
<HedgeInst Sym="ERTC" SecTyp="CS"/>
<PosUnd>
  <Undly Sym="ERTC" Qty="100"/>
</PosUnd>
<Qty Typ="FIN" Long="0" Short="0" QtyDt="2008-11-17"/>
</PosRpt>
```


The following message is a **LOPR** where the OCC Clearing Member 00002 reported an end of day long position of 1750 contracts of the **Index Warrant** BYW calls, expiring Nov 2, 2008. 00002 reported on Oct 16, 2008 that they added the position on Oct 16, 2008. This can be inferred due to the effective date equaling the business date and the original effective date.

```
<PosRpt RptID="0000612347" ReqTyp="8" BizDt="2008-10-16">
  <Pty ID="00002" R="4">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="0-LOPR-WARR123" R="89">
    <Sub ID="LOPR Warrant Brothers" Typ="5"/>
    <Sub ID="440 S LaSalle St" Typ="37"/>
    <Sub ID="Chicago" Typ="34"/>
    <Sub ID="IL" Typ="35"/>
    <Sub ID="60605" Typ="36"/>
  </Pty>
  <Pty ID="10-123-4000" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18825" R="82"/>
  <Instrmt Sym="BYW" SecTyp="WAR" Prod="7" MMY="20081102" PutCall="1">
    <Evt EventTyp="5" Dt="2008-10-16"/>
  </Instrmt>
  <PosUnd>
    <Undly Sym="BY" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="1750" Short="0" QtyDt="2008-10-16"/>
</PosRpt>
```

The following message is a **LOPR** where the OCC Clearing Member 00002 instructed OCC to delete their long position of 1750 contracts of the **Index Warrant BYW** calls, expiring Nov 2 2008. 00002 reported on Oct 23, 2008 that they closed the position on Oct 20, 2008.

```
<PosRpt RptID="0000612347" ReqTyp="8" BizDt="2008-10-23">
  <Pty ID="00002" R="4">
    <Sub ID="C" Typ="26"/>
  </Pty>
  <Pty ID="0-LOPR-WARR123" R="89">
    <Sub ID="LOPR Warrant Brothers" Typ="5"/>
    <Sub ID="440 S LaSalle St" Typ="37"/>
    <Sub ID="Chicago" Typ="34"/>
    <Sub ID="IL" Typ="35"/>
    <Sub ID="60605" Typ="36"/>
  </Pty>
  <Pty ID="10-123-4000" Src="8" R="5">
    <Sub ID="0313" Typ="31"/>
  </Pty>
  <Pty ID="US" Src="E" R="75"/>
  <Pty ID="18826" R="82"/>
  <Instrmt Sym="BYW" SecTyp="WAR" Prod="7" MMY="20081102" PutCall="1">
    <Evt EventTyp="5" Dt="2008-10-20"/>
  </Instrmt>
  <PosUnd>
    <Undly Sym="BY" Qty="100"/>
  </PosUnd>
  <Qty Typ="FIN" Long="0" Short="0" QtyDt="2008-10-20"/>
</PosRpt>
```

Appendix E1 – In Concert Group Snapshot Record / Message Layout

A file of LOPR records will be a “snapshot” of all in concert accounts on file with OCC for a subscriber. The file is available to clearing firms, non-member submitters and to service bureaus. The file does not include rejected submissions.

Registration Instructions Response – In Concert Group Snapshot							
FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Comp Block	Sub Comp Block	Fields			
	RgstInstrctnsRsp						
513				ID	Registration ID	String	000123
514				TransTyp	Registration Transaction Type 0 = New (Add)	Char	0
508				RefID	Reference ID	String	000012
506				RegStat	Registration Status H = Held	Char	H
	→	Pty					
448				ID	Firm Number	String	00773
452				R	Party Role 4 = OCC Clearing Firm 7 = Entering Firm (Non-OCC Clearing Firm)	Integer	4
	→	/Pty					
	→	Pty					
448				ID	Tax Number	String	555-55-1234
447				Src	Tax Number Type 7 = Social Security Number 8 = Employer Tax ID J = Foreign Tax ID	Char	7
452				R	Party Role 5 = Investor ID	Integer	5
	→	→	Sub				
523				ID	Branch ID	String	0313
803				Typ	31 = Location	Integer	31

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Registration Instructions Response – In Concert Group Snapshot

FIX Mapping					Data	Data Type	Sample Data
Tag#	Report Block	Comp Block	Sub Comp Block	Fields			
	→	→	/Sub				
	→	/Pty					
	→	Pty					
448				ID	Account Number	String	123451234A
452				R	Party Role 89 = Large Options Positions Reporting Account	Integer	89
	→	/Pty					
	→	Pty					
448				ID	In Concert Group ID	String	031300680
452				R	Party Role 87 = In Concert Group	Integer	87
	→	/Pty					
	→	Pty					
448				ID	In Concert Controlling Entity Name	String	AAA Partners, LLC
452				R	Party Role 88 = In Concert Controlling Entity	Integer	88
	→	/Pty					
	/RgstInstrctnsRsp						

Appendix E2 – In Concert Group Snapshot Record / Explanation of Selected Data Fields

Registration ID – The registration identifier is required by FIX for the Registration Instruction message. The value should be unique per submission for each Clearing Business Date.

Firm Number – The firm reporting the LOPR to OCC is shown in this field. OCC Clearing Member numbers are all numeric and described with a Party Role value of “4”, while non-OCC firm values are alphanumeric and described with a Party Role of “7”.

In Concert Group ID – In Concert Group IDs are added to the appropriate LOPR records to indicate accounts acting In Concert. Every LOPR has a Firm Number/Submitter/Account Number combination. If the Firm Number/Submitter/Account Number combination on a LOPR matches that of an existing In Concert Group on file at OCC, then OCC will attach the In Concert Group ID to that LOPR.

In Concert Controlling Entity Name – Name of the controlling entity for an In Concert Group.

Appendix E3 – In Concert Group Snapshot Record / Message Samples

The following is an In Concert Group LOPR Snapshot message for records provided by a clearing firm.

```
<RgstInstrctnsRsp ID="964802" TransTyp="0" RefID="14524573" RegStat="H">
  <Pty ID="12345" R="4"/>
  <Pty ID="123456789" R="5" Src="8">
    <Sub ID="123" Typ="31"/>
  </Pty>
  <Pty ID="12345678" R="89"/>
  <Pty ID="123456" R="87"/>
  <Pty ID="CLEARING MEMBER ORGANIZATION A" R="88"/>
</RgstInstrctnsRsp>
```

The following is an In Concert Group LOPR Snapshot message for records provided by a non-OCC clearing firm.

```
<RgstInstrctnsRsp ID="2540095" TransTyp="0" RefID="11073925" RegStat="H">
  <Pty ID="1234" R="7"/>
  <Pty ID="234567890" R="5" Src="7">
    <Sub ID="AB" Typ="31"/>
  </Pty>
  <Pty ID="91234567" R="89"/>
  <Pty ID="ABCD12345678" R="87"/>
  <Pty ID="CLEARING MEMBER ORGANIZATION B" R="88"/>
</RgstInstrctnsRsp>
```

Revision History

Version	Date	Author	Version Updates
1.0	10/20/2008	OCC	Initial Version
1.1	12/31/2008	OCC	<p>Updated Gary Grey's telephone number</p> <p>Updated message samples to make them FIX compliant</p> <ul style="list-style-type: none"> -added hyphens to QtyDt date format -removed slash after R="4" when account type is present -moved Hedge block to precede Undly block -corrected text tag from Text to Txt in one message -moved ending party block tag to precede aggr. Unit party block -added PosUnd block to contain the Undly Sym -enumerations for PutOrCall
1.2	5/12/2009	OCC	<p>Added Connectivity Mechanisms and Implementation Considerations sections.</p> <p>Added Message Structure diagrams.</p> <p>Added Maximum Data Length section for certain string fields.</p> <p>Removed * for CRD, as it is now an approved FIX enumeration.</p> <p>Updated list of LOPR Submission fields that firms are obligated to supply if available to include Branch (p.9). If Branch is absent, the LOPR Submission will not reject.</p> <p>Updated In Concert logic for the Branch field. Missing Branch will not cause In Concert Submission to reject. Also, Branch value will not be used when matching In Concert Group to a LOPR.</p> <p>Updated messages samples for a warrant submission, removing exercise style, strike price and expiration date.</p> <p>Changed enumeration for Intraday Quantity from CUR to ITD.</p> <p>Changed enumeration for Account Street Address from 6 to 37.</p> <p>Replaced the Short Quantity Subtype with the new tag CoveredQty.</p> <p>Underlying component is only required for OTC options – references to Underlying component has been removed from all other examples.</p> <p>The PosUnd block change in version 1.1 was incorrect. Only the Underlying component name on OTC options is applicable.</p> <p>Made correction stating In Concert delete should use original Reference ID, not Registration ID.</p> <p>Added firm # to InConcert Delete example. Firm # and Reference ID are needed to delete an In Concert Group.</p> <p>Corrected the Registration ID FIX abbreviation in the In Concert Submission from RegistID to ID.</p> <p>Corrected data type for tags 447 and 514 from String to Char.</p> <p>Added comment in LOPR Submission layout that strike price, expiration date, put/call fields are not required on Hedge Instrument LOPR Submissions. Removed strike price, expiration date, put/call fields from Hedge instrument examples.</p> <p>Renamed Hedge Instrument block from Hedge to HedgeInst.</p>

Version	Date	Author	Version Updates
1.3	7/29/2009	OCC	<p>Updated three Party Role enumerations with values that were <u>approved</u> and assigned by the FIX Global Technical Committee on 7/27/2009. Removed the * in the layouts that were previously designated these fields as pending approval/subject to change.</p> <ul style="list-style-type: none"> - Party Role in LOPR Submission (PosMntReq), LOPR Reject (PosMntRpt) and In Concert Submission (RegInstrctns) for Large Option Position Account <u>changed</u> from 85 to 89 - Party Role in In Concert Submission (RegInstrctns) for In Concert Group <u>changed</u> from 83 to 87 - Party Role In Concert Submission (RegInstrctns) for In Concert Controlling Entity <u>changed</u> from 84 to 88 <p>The following tag and enumerations were <u>approved</u> and assigned by the FIX Global Technical Committee on 7/27/2009. Removed the * in the layouts that previously designated these fields as pending approval/subject to change.</p> <ul style="list-style-type: none"> - Tag for CvrDQty in PosMntReq, PosMntRpt was approved and given tag number 1654 (changed from TBD) - Trans Type = 7 in PosMntReq, PosMntRpt for Large Options Positions Account was approved (<u>no change needed</u>) - Party ID Source = J in PosMntReq, PosMntRpt for Foreign Tax ID was approved (<u>no change needed</u>) - Party Sub ID Type = 34 in PosMntReq, PosMntRpt for Address City was approved (<u>no change needed</u>) - Party Sub ID Type = 35 in PosMntReq, PosMntRpt for Address State was approved (<u>no change needed</u>) - Party Sub ID Type = 36 in PosMntReq, PosMntRpt for Address Postal Code was approved (<u>no change needed</u>) - Party Sub ID Type = 37 in PosMntReq, PosMntRpt for Address Street was approved (<u>no change needed</u>) - Position Type = ITD in PosMntReq, PosMntRpt was approved (<u>no change needed</u>)
1.4	1/5/2010	OCC	Added the Outbound LOPR File Acknowledgement description on page 9 and the FIXML file layout in Appendix C3.
1.5	8/25/2010	OCC	Added Exercise Style, Underlying Symbol and Underlying Quantity as uniqueness criteria for LOPRs on OTCs.
1.6	11/10/2010	OCC	Added appendices D1 – D3 for LOPR records.
1.7	3/12/12	OCC	Updated ISO country code link
1.8	December 2012	OCC	Updated Appendices A3 and D2 for Intraday Quantity Long/Short Added additional information from Max Tourtelot
1.9	January 2013	OCC	Updated Appendices A1, A2, C1, D1 and D2 for Debt Options.
1.10	April 2013	OCC	Updated the Implementation Considerations to reflect expanded Account Name length Removed prior Appendices: Appendix A2 – LOPR Submission / Mapping to SIAC Formats and Appendix B2 – In Concert Group Submission Message / Mapping to SIAC Formats

Version	Date	Author	Version Updates
1.11	July 2014	OCC	<p>Added the following:</p> <ul style="list-style-type: none"> • Appendix E1- In Concert Group Snapshot Record / Message Layout • Appendix E2 – In Concert Group Snapshot Record / Explanation of Selected Fields • Appendix E3- In Concert Group Snapshot Record / Message Samples. <p>Updated logo on cover page.</p>
2.0	November 2016	OCC	<p>Updated definitions, descriptions and examples.</p> <p>Updates to Implementation Considerations section.</p> <p>Updated Reporting of Accounts Acting In Concert section - Concert Group Submission required data elements.</p> <p>Added LOPR input field lengths to Appendix A1 and Appendix B1.</p>
2.1	March 2017	OCC	<p>Corrected field length for In Concert Group ID in Implementation Considerations section.</p> <p>Corrected field length for Intraday quantities in Appendix A1.</p>
2.2	July 2018	OCC	<p>Updated OCC logo on front page.</p> <p>No content changes.</p>
2.3	3/20/2020	OCC	<p>Corrected link to ISO country codes website.</p> <p>Moved Revision History to end of document.</p> <p>Updated Appendix B2 and Appendix E2 to indicate that OCC reviews Firm Number, Submitter, and Account Number combinations when attaching In Concert Group IDs to LOPRs.</p>
2.4	6/1/2020	OCC	<p>Changed submission deadline from 8:00 to 9:00 p.m. CT</p>
2.5	10/19/2020	OCC	<p>Updated the sample messages in the Implementation Considerations section.</p>
2.6	12/29/2022	OCC	<p>Branding updates</p> <p>Removed Connect:Direct reference</p> <p>Update Message Flow diagram</p>