THE FOUNDATION FOR SECURE MARKETS®

#60235

Date: November 16, 2026

Subject: REMINDER - DDS Enhancement - Futures Trades and Allocations

Effective 12/7/26, OCC will enhance the Futures Trades and Allocations DDS to include a new enumeration to TrdTyp (tag 828). The new enumeration will be “11” and will be used to report EFR ("Exchange for Risk") trades.

By including the new enumeration, firms will have the ability to identify EFR trades and allocations. The following transmissions will be updated:

- Trade Capture Report – Futures Trades
- Trade Capture Report – Rejected/Pended Trades
- Allocation Report – Futures Allocations
- Allocation Report – Invalid Futures/Options on Futures

The updated ENCORE Data Distribution Services (DDS) Guide Developer Reference II Proprietary Transmissions (v5.7) has been posted to the OCC website and can be accessed here.

Testing of the enhancement will be available beginning 11/23/2026. Firms that intend to test should submit a request here: OCC - Certification Testing Request.

If you have any questions, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424-7320. Clearing Members may also e-mail us at memberservices@theocc.com.