

# Participant Specification for Securities Lending and Transparency Engine (SLATE™)

## Contents

Introduction .....	4
Change Log.....	4
Registration .....	4
Key Data Elements .....	4
Loan Identifiers .....	4
Security Identifiers .....	5
Adding Reportable Securities.....	5
Loan Party Identifiers .....	5
Data Types.....	6
Dates .....	6
Timestamps.....	6
Numerics.....	6
String.....	6
General Event Reporting.....	6
Message Types .....	6
Required, Conditional and Optional Fields .....	7
Event Linkage .....	8
New Loan Event .....	9
Pre-Existing Loan Modification Event.....	19
Modify Loan Event .....	29
Cancel Loan Event .....	37
Correction Loan Event.....	41
Delete Loan Event .....	51
Submission Process.....	54
System Operating Hours .....	54
fileX .....	54
About fileX.....	54
Accessing FINRA fileX.....	54
Inbound Files.....	56
File Naming .....	56
File Submission Guidelines.....	57
Outbound Files.....	57

**Feedback Availability**..... 57  
File Acknowledgement..... 57  
File Integrity Feedback ..... 58  
File Ingestion Feedback..... 59  
Accepted Events File ..... 59  
Rejected Events File ..... 60  
Data Ingestion Errors..... 62  
Security ..... 62

DRAFT

## Introduction

The Securities Lending and Transparency Engine (SLATE) is a service of FINRA that performs two major functions: securities loan transaction reporting and data dissemination. SLATE Participants are provided with the capability of submitting loan transaction information on CAT, TRACE or RTRS reportable securities. As part of this implementation, the system will support file submission via the defined protocol in this document. This document describes the formats of the inbound and outbound messages from the SLATE system. As loan transaction files are reported to the system, the files and records will be validated. Files indicating the records were accepted or rejected will be returned.

The Eastern Time system operating hours are:

- Open: 6:00:00 a.m.
- Close: 7:59:59 p.m.

## Change Log

Version	Date	Description
Initial DRAFT		

## Registration

FINRA requires entitlements for access to reporting tools. Guidance on the appropriate entitlements and instructions on requesting access will be made available prior to the beginning of the onboarding process.

## Key Data Elements

### Loan Identifiers

#### Client Loan ID

A Client Loan ID is the Covered Person's unique identifier for a loan. It must be sent on all incoming New and Pre-existing Loan Modification Events and is required to be unique for the New Loan Event's Event Date and also for the date the event was reported. It is also required on all same-day modifications, corrections and cancellations for loans for which a FINRA Loan ID does not exist. Client Loan ID may not be corrected on initial report date. If a Covered Person needs to change a Client Loan ID on day T, the Covered Person must delete the original record and re-report a New Loan Event or Pre-existing Loan Modification Event, as applicable. The Client Loan ID will not be disseminated.

#### FINRA Loan ID

The FINRA Loan ID will be assigned by the system to each unique Client Loan ID and will be required on all subsequent modifications and deletions if the corresponding New Loan Event or Pre-existing Loan Modification Event was submitted on a prior day. This identifier will be used for loan life-cycle linkage and dissemination to the marketplace.

### **Omnibus Loan ID**

Identifier for an agency loan that may have one or more underlying allocations. When Omnibus Loan ID is populated, the Client Loan ID refers to the individual allocation.

### **FINRA Control Number**

The FINRA Control Number is assigned by the system for each individual loan event reported to SLATE. Each FINRA Control Number is a 'child' of a FINRA Loan ID and unique per FINRA Control Date. This identifier pairs with FINRA Control Date for correcting or cancelling a previously reported event and is required on all T+1 Cancels and Corrections.

### **FINRA Control Date**

The FINRA Control Date is the date the system receives a single loan event. This is part of the unique key for the event when combined with a FINRA Control Number. The FINRA Control Number pairs with FINRA Control Date for correcting or cancelling a previously reported event and is required on all T+1 Cancels and Corrections.

## **Security Identifiers**

Reportable Securities include any security or class of an issuer's securities for which information is reported or required to be reported to the consolidated audit trail as required by Rule 613 of the Exchange Act and the CAT NMS Plan ("CAT"), the FINRA's Trade Reporting and Compliance Engine ("TRACE"), or the Municipal Securities Rulemaking Board's ("MSRB") Real-Time Transaction Reporting System ("RTRS"), or any reporting system that replaces one of these systems.

SLATE allows for the reporting of securities using any of the following security identifiers:

- Symbol – US Equity ticker symbol in CAT reporting format "ROOT SFX" where ROOT is the root of the ticker symbol, and SFX is the suffix if applicable, delimited by a space.
- CUSIP (Committee on Uniform Securities Identification Procedures)
- FIGI - Financial Instrument Global Identifier
- ISIN - International Securities Identification Number

### **Adding Reportable Securities**

If a Covered Person has a transaction in a reportable security that does not yet have an identifier, the Covered Person may request an identifier be created using FINRA's online resource:

<https://newissue.finra.org/>

## **Loan Party Identifiers**

SLATE Participants must provide specified identifying information for each of the parties to a loan, if known. Those parties include the Lender, the Borrower, and where one exists, an Intermediary. If a natural person is one of the parties to the loan; only submit values representing Customer; do not send personal identifiable information. The identifying information includes:

- MPID – Market Participant Identifier
- CRD/IARD – Either the Central Registration Depository (CRD) number for a firm or the Investment Adviser Registration Depository (IARD) number for the investment adviser firm.
- LEI – Legal Entity Identifier, if not lapsed
- Name – Legal Name of the entity. Do not submit individuals' names or identifiable information for natural persons.

## Data Types

### Dates

Dates are expressed as strings in the format YYYY-MM-DD.

### Timestamps

Date timestamps are expressed as strings in 24-hour Eastern Time to millisecond granularity in the format YYYY-MM-DDTHH24:MI:SS.nnn. Timestamps without date are expressed as HH24:MI:SS.nnn. If firms' systems do not capture millisecond granularity, zeros should be reported (e.g. 10:59:59.000).

### Numerics

Decimals will be expressed as numeric datatypes with (x,y) precision, with up to x digits total, and y to the right of the decimal point. For example, Numeric(15,6) would have 9 digits to the left of the decimal and 6 to the right (e.g. 999999999.888888). Values may be negative unless prescribed otherwise.

### String

<Placeholder for limits on strings such as character sets, escape characters, ascii limits, etc >

## General Event Reporting

### Message Types

**New** – Used to report the terms of an Initial Covered Securities Loan.

**Pre-Existing Loan Modification Event** – Used to report a modification to a loan that was not previously required to be reported to the system.

**Modification** – Submitted to report a change to the terms of a previously reported loan.

**Correction** – A Loan Correction Event is used to replace fields on a prior reported event.

**Cancel** – The Loan Cancellation Event is used to remove a single event from the system. A New Loan Event may not be cancelled; it must be deleted or corrected.

**Delete** – The Delete Loan Event is used to delete an entire loan and all of its child events (modification, correction, etc). A deletion cannot be cancelled.

## Required, Conditional and Optional Fields

### Include Key:

Value	Abbreviation	Description
Required	R	Required for the given event. This field must always be included.
Conditional	C	Conditionally required for the given event, depending upon other values submitted in the event message.
Optional	O	Expected when required by rule but may not always be applicable.

DRAFT

## Event Linkage

This table describes the fields that will be used to link a New Loan Event or Pre-existing Loan Modification Event to any subsequent modifications, corrections, cancelations, or deletions submitted to update the original loan report. If on the initial reporting day (T 0) the Covered Person has received a FINRA Control Number, FINRA Control Date and FINRA Loan ID, those identifiers may be used to link records in lieu of Client Loan ID and Event Date Time.

Report Day	Report Type(s)	Validation Linkage
Initial	Modification	(Client Loan ID <b>OR</b> FINRA Loan ID) <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID
Initial	Correction	(Client Loan ID <b>OR</b> combination of FINRA Control Number and FINRA Control Date) <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID <b>AND</b> Event Date Time of Event being Corrected
Initial	Cancel	(Client Loan ID <b>OR</b> combination of FINRA Control Number and FINRA Control Date) <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID <b>AND</b> Event Date Time of Event being Cancelled
Initial	Delete	(Client Loan ID <b>OR</b> FINRA Loan ID) <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID
Subsequent	Correction	FINRA Control Number <b>AND</b> FINRA Control Date <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID
Subsequent	Modification	FINRA Loan ID <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID
Subsequent	Cancel	FINRA Control Number <b>AND</b> FINRA Control Date <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID
Subsequent	Delete	FINRA Loan ID <b>AND</b> Covered Person Type <b>AND</b> Covered Person MPID



## New Loan Event

A New Loan Event is used to report the terms of a new Initial Covered Securities Loan not previously reported to SLATE.

Seq #	Logical Field Name	Data Type	Description	Include Key
1	Report Type	String	Type of report being submitted. Values: N – New	R
2	Reporting Party	String	The party with the reporting obligation for the loan report. If Reporting Party is a reporting agent: the Reporting Agent's Market Participant Identifier (MPID), if the Covered Person is self-reporting then the Covered Person's own MPID. If a service bureau is reporting for the Covered Person, provide the Covered Person's MPID. If a service bureau is reporting for a Reporting Agent, provide the Reporting Agent's MPID.  Must be valid MPID registered with SLATE	R
3	File Record Number	Integer	Sequence of events for the Covered Person across all events within a reported file. Will be used by the system to sort records within the same Event Date Time.  System will reject records with duplicated File Record Number.	R
4	Client Loan ID	String	Covered Person provided loan ID to uniquely identify a loan. For allocations of a loan effected pursuant to an agency lending	R

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>agreement, Omnibus Loan ID must also be provided.</p> <p>Will reject if not unique for</p> <ol style="list-style-type: none"> <li>1. Event Date (date portion of Event Date Time) and</li> <li>2. Report Date</li> </ol> <p>May not be changed on initial report date.</p>	
5	Omnibus Loan ID	String	<p>Covered Person’s unique identifier for the Omnibus Loan.</p> <p>Required where the loan is an allocation of an omnibus loan effected pursuant to an agency lending agreement.</p>	O
6	Event Date Time	Date Time	<p>Date and time to which these terms of the loan were effected.</p> <p>Must not be prior to system start date.</p>	R
7	Legal Name of Security Issuer	String	<p>Legal name of the Security Issuer. Example: “Alphabet Inc.”</p>	R
8	LEI of Security Issuer	String	<p>Legal Entity Identifier (LEI) of the Security Issuer, if not lapsed.</p>	O
9	Security Indicator	String	<p>The type of security identifier in the Security Identifier field</p> <p>Values:</p> <ul style="list-style-type: none"> <li>S – Symbol</li> <li>C – CUSIP</li> <li>I – ISIN</li> <li>F - FIGI</li> </ul>	R
10	Security Identifier	String	<p>Identifier for the security corresponding to the Security Indicator provided.</p>	R

Seq #	Logical Field Name	Data Type	Description	Include Key
11	Covered Person Type	String	<p>Identifies the role of the Covered Person in the securities loan</p> <p>Values:</p> <p>L – Lender A – Intermediary B – Borrower</p>	R
12	Lender Name	String	<p>Legal name of the lender. Report 'CT' if the Covered Person is a broker dealer borrower and the lender is its customer or the lender is a natural person.</p> <p>System will issue a warning if at least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Lender Name</li> <li>• Lender LEI</li> <li>• Lender MPID</li> <li>• Lender CRD/IARD #</li> </ul>	O
13	Lender LEI	String	<p>Legal Entity Identifier (LEI) of the lender, if not lapsed.</p> <p>System will issue a warning if at least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Lender Name</li> <li>• Lender LEI</li> <li>• Lender MPID</li> <li>• Lender CRD/IARD #</li> </ul>	O
14	Lender MPID	String	<p>Market Participant Identifier (MPID) of the lender.</p> <p>Required if Covered Person Type = L (Lender)</p> <p>If Covered Person Type = L, MPID must be registered with SLATE</p>	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>System will issue a warning if at least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Lender Name</li> <li>• Lender LEI</li> <li>• Lender MPID</li> <li>• Lender CRD/IARD #</li> </ul>	
15	Lender CRD IARD	String	<p>Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Lender</p> <p>System will issue a warning if at least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Lender Name</li> <li>• Lender LEI</li> <li>• Lender MPID</li> <li>• Lender CRD/IARD #</li> </ul>	O
16	Intermediary Name	String	Legal name of the Intermediary	O
17	Intermediary LEI	String	Legal Entity Identifier (LEI) of the Intermediary, if not lapsed.	O
18	Intermediary MPID	String	<p>Market Participant Identifier (MPID) of the Intermediary</p> <p>Required if Covered Person = A (Intermediary)</p> <p>If Covered Person Type = A, MPID must be registered with SLATE.</p>	C
19	Intermediary CRD IARD	Integer	Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Intermediary	O
20	Borrower Name	String	Legal name of the Borrower. If Borrower is a natural person, submit "CT".	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>System will issue a warning if at least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Borrower Name</li> <li>• Borrower LEI</li> <li>• Borrower MPID</li> <li>• Borrower CRD/IARD #</li> </ul>	
21	Borrower LEI	String	<p>Legal Entity Identifier (LEI) of the borrower, if not lapsed.</p> <p>System will issue a warning if at least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Borrower Name</li> <li>• Borrower LEI</li> <li>• Borrower MPID</li> <li>• Borrower CRD/IARD #</li> </ul>	O
22	Borrower MPID	String	<p>Market Participant Identifier (MPID) of the Borrower.</p> <p>Required if Covered Person Type = B (Borrower).</p> <p>If Covered Person Type = B, MPID must be registered with SLATE.</p> <p>System will issue a warning if at least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Borrower Name</li> <li>• Borrower LEI</li> <li>• Borrower MPID</li> <li>• Borrower CRD/IARD #</li> </ul>	C
23	Borrower CRD IARD	Integer	<p>Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Borrower</p> <p>System will issue a warning if at</p>	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>least one of the following is not provided:</p> <ul style="list-style-type: none"> <li>• Borrower Name</li> <li>• Borrower LEI</li> <li>• Borrower MPID</li> <li>• Borrower CRD/IARD #</li> </ul>	
24	Borrower Type	String	<p>Type of entity represented by the Borrower.</p> <p>Values:            BD - Broker dealer            CD - Custodian            CT - Customer            CA - Clearing Agency            BK - Bank            OP - Other Person</p>	R
25	Settlement Date	Date	<p>Date on which the loan is expected to settle.</p> <p>Expected Settlement Date must not be less than the date portion of Event Date Time.</p>	R
26	Term Date	Date	<p>Date on which the loan's term ends.</p> <p>Will be blank if the loan is an open loan.</p> <p>Will reject if Term Date precedes date portion of Event Date Time</p>	O
27	Terminated Loan Indicator	String	<p>Flag to confirm the loan has been terminated.</p> <p>Values:            Y – Yes, loan has been terminated</p>	O
28	Execution Platform/Venue	String	<p>Market Identifier Code (MIC) for the venue or platform on which the loan was executed.</p> <p>ISO 20022 Market Identifier Codes</p>	R

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>may be found at:  <a href="https://www.iso20022.org/market-identifier-codes">https://www.iso20022.org/market-identifier-codes</a></p> <p>Values other than MIC codes:  MANU – Manual  OTHR - Other platform or venue;  MIC not listed; Value must be provided.</p> <p>Sample JSON for providing OTHR venue:  <pre>{   "venue": "OTHR",   "OTHR": "Venue Name" }</pre></p>	
29	Equity Shares	Decimal	<p>Number of shares in the equity product loan. Required if security is an equity.</p> <p>Will reject if neither or both Equity Shares and Par Value are reported (i.e., only one of Equity Shares or Par Value must be populated). If populated, value must be greater than zero.</p> <p>Applicable to CAT reportable securities.</p>	C
30	Par Value	Decimal	<p>Par Value of the entire loan for fixed income securities. Required if security is fixed income.</p> <p>Will reject if neither or both Equity Shares and Par Value are reported (i.e., only one of Equity Shares or Par Value must be populated). If populated, value must be greater than zero.</p>	C
31	Collateral Type	String	Type of collateral securing the	R

Seq #	Logical Field Name	Data Type	Description	Include Key
			loan. Values: CASH - Cash NONCASH – Non Cash	
32	Collateral Currency	String	ISO-4217 Currency Code for the loan. Examples (not limited to): USD – US Dollars EUR – Euro CAD – Canadian Dollars  Must be populated if Collateral Type is CASH.	C
33	Lending Fee	Decimal	Securities Lending Fee, value may be negative  Populate as percentage*100. For example, 5.25% shall be reported as 5.25.  Only one of Lending Fee or Rebate Rate may be populated. Lending Fee must be populated if Collateral Type is NONCASH.	C
34	Rebate Rate	Decimal	Rebate rate on the loan, value may be negative  Populate as percentage*100. For example, 5.25% shall be reported as 5.25  Only one of Lending Fee or Rebate Rate may be populated. Rebate Rate must be populated if Collateral Type is CASH.	C
35	Other Fees	Decimal	Dollar amount of other fees	O



Seq #	Logical Field Name	Data Type	Description	Include Key
			incurred. Value may be negative.	
36	Other Fees Currency	String	Currency of other Fees. Examples (not limited to): USD – US Dollars EUR – Euro CAD – Canadian Dollars  Required if Other Fees is populated.	C
37	Required Pct of Collateral	Decimal	Required percentage of collateral to value of reportable securities loaned to secure the loan.  Required when Settlement Date is not a future date. Must be provided once known on or before Settlement date.	C
38	Rate Fee Override Flag	String	Firm indicates values should override SLATE's validations. Y – Value is away from typical fees/rates	O
39	Rate Fee Modifier	String	Select appropriate modifier if reported rate or fee reflects:  A – Billing adjustment or correction to previously charged amount B – Corporate action adjustment C – Basket of securities (at least 10 unique issues for a single rate or fee)	O
40	Exclusive Arrangement Flag	String	Loan is effected pursuant to an exclusive arrangement. Y – Yes	O
41	Affiliate Loan Flag	String	Loan is effected with an Affiliate.	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			Y – Yes	
42	Source of Loan	String	<p>Indicates where the Lender obtained the security loaned:  Y - Inventory  N - Not from Inventory</p> <p>Select Y if any portion of the loan was obtained from inventory.</p> <p>Required if Lender is a Broker or Dealer and the borrower is its customer.</p>	C
43	Loan Close Outs FTD	String	<p>Indicates if the loan is being used to close out a failure to deliver pursuant to Rule 204 of Reg SHO or otherwise:</p> <p>Y = Used to cover a FTD  N = Not used to cover a FTD</p> <p>Select Y if any portion of the loan was used to close out a failure to deliver.</p>	O
44	Unsettled Loan Flag	String	<p>Indicates the loan did not settle:  D – Loan did not settle  S – Loan settled</p> <p>Must set to D (Did not settle) if the loan will not settle before the close of SLATE System Hours.</p> <p>If a previously unsettled loan (Unsettled Loan Flag = 'D') loan has settled, a Modify Loan Event with the Unsettled Loan Flag set to 'S' (Loan settled) is required.</p>	O

Sample JSON: To be provided at a future date.

### Pre-Existing Loan Modification Event

A Pre-Existing Loan Modification Event is used to report the terms of a securities loan that was not previously required to be reported to SLATE, but is subject to reporting upon modification. For example, a modification to a loan after SLATE’s launch date where the original loan was effected prior to SLATE’s launch.

Seq #	Logical Field Name	Data Type	Description	Include Key
1	Report Type	String	Type of report being submitted. Values: P – Modification of Pre-Existing Loan not previously required to be reported to the system	R
2	Reporting Party	String	The party with the reporting obligation for the loan report. If Reporting Party is a reporting agent: the Reporting Agent's Market Participant Identifier (MPID), if the Covered Person is self-reporting then the Covered Person’s own MPID. If a service bureau is reporting for the Covered Person, provide the Covered Person’s MPID. If a service bureau is reporting for a Reporting Agent, provide the Reporting Agent’s MPID.  Must be valid MPID registered with SLATE	R

Seq #	Logical Field Name	Data Type	Description	Include Key
3	File Record Number	Integer	<p>Sequence of events for the Covered Person across all events within a reported file. Will be used by the system to sort records within the same Event Date Time.</p> <p>System will reject records with duplicated File Record Number.</p>	R
4	Client Loan ID	String	<p>Covered Person provided loan ID to uniquely identify a loan.</p> <p>For allocations of loan effected pursuant to an agency lending agreement, Omnibus Loan ID must also be provided.</p> <p>Will reject if not unique for</p> <ol style="list-style-type: none"> <li>1. Event Date (date portion of Event Date Time) and</li> <li>2. Report Date</li> </ol> <p>May not be changed on initial report date.</p>	R
5	Omnibus Loan ID	String	<p>Covered Person's unique identifier for the omnibus loan.</p> <p>Required where the loan is an allocation of an omnibus loan effected pursuant to an agency lending agreement.</p>	O
6	Event Date Time	Date Time	<p>Date and time to which the terms of the loan reflected by this reportable event were agreed upon.</p> <p>Must not be prior to system start date.</p>	R
7	Legal Name of Security Issuer	String	<p>Legal name of the Security Issuer.</p> <p>Example: "Alphabet Inc."</p>	R

Seq #	Logical Field Name	Data Type	Description	Include Key
8	LEI of Security Issuer	String	Legal Entity Identifier (LEI) of the Security Issuer, if not lapsed.	O
9	Security Indicator	String	The type of security identifier in the Security Identifier field Values: S – Symbol C – CUSIP I – ISIN F - FIGI	R
10	Security Identifier	String	Identifier for the security corresponding to the Security Indicator provided.	R
11	Covered Person Type	String	Identifies the role of the Covered Person in the securities loan Values: L – Lender A – Intermediary B – Borrower	R
12	Lender Name	String	Legal name of the lender. Report 'CT' if the Covered Person is a broker dealer borrower and the lender is its customer or the lender is a natural person.  For Pre-Existing Loan Modification Event, reporting this field is Voluntary.	O
13	Lender LEI	String	Legal Entity Identifier (LEI) of the lender, if not lapsed.  For Pre-Existing Loan Modification Event, reporting this field is Voluntary.	O

Seq #	Logical Field Name	Data Type	Description	Include Key
14	Lender MPID	String	<p>Market Participant Identifier (MPID) of the lender.</p> <p>Required if Covered Person Type = L (Lender).</p> <p>If Covered Person Type = L (Lender), MPID must be registered with SLATE</p>	C
15	Lender CRD IARD	String	<p>Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Lender</p> <p>For Pre-Existing Loan Modification Event, reporting this field is Voluntary.</p>	O
16	Intermediary Name	String	<p>Legal name of the Intermediary.</p> <p>For Pre-Existing Loan Modification Event, reporting this field is Voluntary.</p>	O
17	Intermediary LEI	String	<p>Legal Entity Identifier (LEI) of the Intermediary, if not lapsed.</p> <p>For Pre-Existing Loan Modification Event, reporting this field is Voluntary.</p>	O
18	Intermediary MPID	String	<p>Market Participant Identifier (MPID) of the Intermediary.</p> <p>Required if Covered Person Type = A (Intermediary).</p>	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			If Covered Person Type =A, MPID must be registered with SLATE	
19	Intermediary CRD IARD	Integer	Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Intermediary.  For Pre-Existing Loan Modification Event, reporting this field is Voluntary.	O
20	Borrower Name	String	Legal name of the Borrower. If Borrower is a natural person, submit "CT".  For Pre-Existing Loan Modification Event, reporting this field is Voluntary.	O
21	Borrower LEI	String	Legal Entity Identifier (LEI) of the borrower, if not lapsed.  For Pre-Existing Loan Modification Event, reporting this field is Voluntary.	O
22	Borrower MPID	String	Market Participant Identifier (MPID) of the Borrower.  Required if Covered Person Type = B (Borrower).  If Covered Person Type = B, MPID must be registered with SLATE.	C
23	Borrower CRD IARD	Integer	Central Registration Depository (CRD) number or Investment	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>Advisor Registration Depository (IARD) number of the Borrower</p> <p>For Pre-Existing Loan Modification Event, reporting this field is Voluntary.</p>	
24	Borrower Type	String	<p>Type of entity represented by the Borrower.</p> <p>Values:            BD - Broker dealer            CD - Custodian            CT - Customer            CA - Clearing Agency            BK - Bank            OP - Other Person</p>	R
25	Settlement Date	Date	<p>Date on which the change to the loan quantity is expected to settle.</p> <p>For Pre-existing Loan Modification Events, Settlement Date is only required if there is a quantity change (e.g., a return).</p> <p>Populate when different than date portion of Event Date Time.</p>	O
26	Modification Effective Date	Date	<p>Date on which the loan modification is effective. May be past or future date.</p> <p>Populate when different than date portion of Event Date Time.</p> <p>When the Loan Termination Flag is set to Y (Yes), Modification Effective Date may not be in the future.</p> <p>If not populated, will assume to be</p>	O



Seq #	Logical Field Name	Data Type	Description	Include Key
			date portion of Event Date Time.	
27	Term Date	Date	<p>Date on which the loan's term ends.</p> <p>Will be blank if the loan is an open loan.</p> <p>Will reject if Term Date precedes date portion of Event Date Time.</p>	O
28	Terminated Loan Indicator	String	<p>Flag to confirm the loan has been terminated.</p> <p>Values: Y – Yes, loan has been terminated</p>	O
29	Execution Platform/Venue	String	<p>Market Identifier Code (MIC) for the venue or platform on which the loan was executed.</p> <p>ISO 20022 Market Identifier Codes may be found at: <a href="https://www.iso20022.org/market-identifier-codes">https://www.iso20022.org/market-identifier-codes</a></p> <p>Values other than MIC codes: MANU - Manual PREX - Unknown (for pre-existing loans) OTHR - Other platform or venue; MIC not listed ; Value must be provided.</p> <p>Sample JSON for providing OTHR venue:  <pre>{   "venue": "OTHR",   "OTHR": "Venue Name" }</pre> </p>	R

Seq #	Logical Field Name	Data Type	Description	Include Key
30	Equity Shares	Decimal	<p>Number of shares in the equity product loan. Required if security is an equity.</p> <p>Will reject if neither or both Equity Shares and Par Value are reported (i.e., only one of Equity Shares or Par Value must be populated). If populated, value must be greater than zero.</p> <p>Applicable to CAT reportable securities.</p>	C
31	Par Value	Decimal	<p>Par Value of the entire loan for fixed income securities. Required if security is fixed income.</p> <p>Will reject if neither or both Equity Shares and Par Value are reported (i.e., only one of Equity Shares or Par Value must be populated). If populated, value must be greater than zero</p>	C
32	Collateral Type	String	<p>Type of collateral securing the loan.</p> <p>Values: CASH - Cash NONCASH – Non Cash</p>	R
33	Collateral Currency	String	<p>ISO-4217 Currency Code for the loan.</p> <p>Examples (not limited to): USD – US Dollars EUR – Euro CAD – Canadian Dollars</p> <p>Must be populated if Collateral Type is CASH.</p>	C
34	Lending Fee	Decimal	<p>Securities Lending Fee, value may be negative.</p>	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>Populate as percentage*100. For example, 5.25% shall be reported as 5.25.</p> <p>Only one of Lending Fee or Rebate Rate may be populated. Lending Fee must be populated if Collateral Type is NONCASH.</p>	
35	Rebate Rate	Decimal	<p>Rebate rate on the loan, value may be negative.</p> <p>Populate as percentage*100. For example, 5.25% shall be reported as 5.25</p> <p>Only one of Lending Fee or Rebate Rate may be populated. Rebate Rate must be populated if Collateral Type is CASH.</p>	C
36	Other Fees	Decimal	Dollar amount of other fees incurred. Value may be negative.	O
37	Other Fees Currency	String	<p>Currency of other Fees. Examples (not limited to): USD – US Dollars EUR – Euro CAD – Canadian Dollars</p> <p>Required if Other Fees is populated</p>	C
38	Required Pct of Collateral	Decimal	<p>Required percentage of collateral to value of reportable securities loaned to secure loan.</p> <p>Required when Settlement Date is not a future date. Must be provided once known on or before</p>	R

Seq #	Logical Field Name	Data Type	Description	Include Key
			Settlement date.	
39	Rate Fee Override Flag	String	Firm indicates values should override SLATE's validations. Y – Value is away from typical fees/rates	O
40	Rate Fee Modifier	String	Select appropriate modifier if reported rate or fee reflects:  A – Billing adjustment or correction to previously charged amount B – Corporate Action Adjustment C – Basket of securities (at least 10 unique issues for a single rate or fee)	O
41	Exclusive Arrangement Flag	String	Loan is effected pursuant to an exclusive arrangement. Y – Yes	O
42	Affiliate Loan Flag	String	Loan is effected with an Affiliate. Y – Yes	O
43	Source of Loan	String	Indicates where the Lender obtained the security loaned  Y - Inventory N - Not from Inventory  Select Y if any portion of the loan was obtained from inventory.  For Pre-Existing Loan Modification Event, reporting this field is Voluntary.	O
44	Loan Close Outs FTD	String	Indicates if the loan is being used to close out a failure to deliver	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>pursuant to Rule 204 of Reg SHO or otherwise:</p> <p>Y = Used to cover a FTD N = Not used to cover a FTD</p> <p>Select Y if any portion of the loan was used to close out a failure to deliver.</p> <p>For Pre-Existing Loan Modification Event, reporting this field is Voluntary.</p>	
45	Unsettled Loan Flag	String	<p>Indicates the loan did not settle</p> <p>D – Loan did not settle S – Loan settled</p> <p>Must set to D (Did not settle) if the loan will not settle before the close of SLATE System Hours</p> <p>If a previously unsettled loan (Unsettled Loan Flag = D) has settled, a Modify Loan Event with the Unsettled Loan Flag set to 'S' is required.</p>	O

Sample JSON: To be provided at a future date.

**Modify Loan Event**

The Modify Loan Event is used to report an update or change to the terms or status of a loan as of a certain date. Multiple modify events with the same Event Date Time will be processed if different attributes on the records are modified. If modify events are submitted with the same Event Date Time with the same attribute(s) being modified, the system will process them in order of the combination of File Number and File Record Number.

Note: The Modify event should **not** be used to correct errors or incorrect information provided in a previously reported loan event. A Correction Loan Event should be used in that scenario.

Seq #	Logical Field Name	Data Type	Description	Include Key
1	Report Type	String	Type of report being submitted. Values: <ul style="list-style-type: none"> <li>• M – Modify SLATE reported Loan</li> </ul>	R
2	Reporting Party	String	The party with the reporting obligation for the loan report.  If Reporting Party is a reporting agent: the Reporting Agent's Market Participant Identifier (MPID), if the Covered Person is self-reporting then the Covered Person's own MPID.  If a service bureau is reporting for the Covered Person, provide the Covered Person's MPID.  If a service bureau is reporting for a Reporting Agent, provide the Reporting Agent's MPID.  Must be valid MPID registered with SLATE	R
3	File Record Number	Decimal	Sequence of events for the Covered Person across all events within a reported file.  System will reject records with duplicated File Record Number.	R
4	Client Loan ID	String	Covered Person provided loan ID to uniquely identify a loan.  For allocations of a loan effected pursuant to an agency lending agreement, Omnibus Loan ID must also be provided.	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>Required if modifying a current day (T 0) New Loan Event (Initial Covered Securities Loan) and a FINRA Loan ID has not been returned.</p> <p>Client Loan ID may not be modified on initial report date (T 0).</p>	
5	FINRA Loan ID	String	<p>Loan identifier returned to the Covered Person by FINRA.</p> <p>Required for modifications of loans on T+n</p>	C
6	Omnibus Loan ID	String	Covered Person's unique identifier for the omnibus loan.	O
7	Covered Person Type	String	<p>Identifies the role of the Covered Person in the securities loan</p> <p>Values: L – Lender A - Intermediary B – Borrower</p>	R
8	Lender MPID	String	<p>Market Participant Identifier (MPID) of the lender</p> <p>If Covered Person Type = L, MPID must be registered with SLATE</p> <p>Required if Covered Person Type = L (Lender).</p> <p>Will reject of the MPID is different from the participant on the event being modified.</p>	C
9	Intermediary MPID	String	Market Participant Identifier	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>(MPID) of the Intermediary.</p> <p>If Covered Person Type = A, MPID must be registered with SLATE</p> <p>Required if Covered Person Type = A (Intermediary).</p> <p>Will reject of the MPID is different from the participant on the event being modified.</p>	
10	Borrower MPID	String	<p>Market Participant Identifier (MPID) of the Borrower</p> <p>If Covered Person Type = B, MPID must be registered with SLATE</p> <p>Required if Covered Person Type = B (Borrower).</p> <p>Will reject of the MPID is different from the participant on the event being modified.</p>	C
11	Legal Name of Security Issuer	String	<p>Legal name of the Security Issuer</p> <p>Example: "Alphabet Inc."</p>	O
12	LEI of Security Issuer	String	<p>Legal Entity Identifier (LEI) of the Security Issuer, if not lapsed.</p>	O
13	Security Indicator	String	<p>The type of security in the Security Identifier field.</p> <p>Values:</p> <p>S – Symbol</p> <p>C – CUSIP</p> <p>I – ISIN</p> <p>F - FIGI</p>	O
14	Security Identifier	String	<p>Identifier for the security corresponding to the Security</p>	O



Seq #	Logical Field Name	Data Type	Description	Include Key
			Indicator provided.	
15	Borrower Type	String	Type of entity represented by the Borrower Values: BD - Broker dealer CD - Custodian CT - Customer CA - Clearing Agency BK - Bank OP - Other Person	O
16	Event Date Time	Date Time	Date and time on which the loan modification was effected.  Must not be prior to system start date.	R
17	Settlement Date	Date	Date on which the loan quantity is expected to settle.  Populate when different than date portion of Event Date Time.  Settlement Date is only required if there is a quantity change (e.g., a return).	O
18	Modification Effective Date	Date	Date on which the modification is effective. May be past or future date.  Populate when different than date portion of Event Date Time.  When the Loan Termination Flag is set to 'Y'es, Modification Effective Date may not be in the future.  Will reject if Modification Effective Date is prior to the Event Date Time on the 'N'ew Loan Event for	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>the loan.</p> <p>If not populated, will assume to be date portion of Event Date Time.</p>	
19	Term Date	Date	<p>Date on which the loan's term ends.</p> <p>Will be blank if the loan is an open loan.</p> <p>Will reject if Term Date precedes Event Date Time.</p>	O
20	Terminated Loan Indicator	String	<p>Flag to confirm the loan has been terminated.</p> <p>Values: Y – Yes, loan has been terminated</p> <p>Once the Terminated Loan Indicator has been set to Y (Yes), there may be no more modifications on the loan. If modifications are necessary, use a Cancel Event to cancel the termination report and then report the modification events.</p> <p>When Terminated Loan Indicator is set to Y, the Modification Effective Date may not be in the future.</p>	O
21	Equity Shares	Decimal	<p>Current number of shares in the equity product loan. Use if security is an equity.</p> <p>Represents the new number of Equity Shares after the modification (not the delta).</p> <p>May not be less than 0.</p>	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			Applicable to CAT reportable securities.	
22	Par Value	Decimal	Current Par Value of the loan for fixed income securities. Use if security is fixed income. Represents the new Par Value after the modification (not the delta).  May not be less than 0.	O
23	Collateral Type	String	Type of collateral securing the loan. Values: CASH - Cash NONCASH – Non Cash	O
24	Collateral Currency	String	ISO-4217 Currency Code for the loan. Examples (not limited to): USD – US Dollars EUR – Euro CAD – Canadian Dollars  Must be populated if Collateral Type is changed to CASH.	O
25	Lending Fee	Decimal	Fee incurred to complete the loan, value may be negative.  Populate as percentage*100. For example, 5.25% shall be reported as 5.25  Only one of Lending Fee or Rebate Rate may be populated. Lending Fee or Rebate Rate must be populated if Collateral Type is changed to NONCASH.	O
26	Rebate Rate	Decimal	Rebate rate on the loan, value may be negative	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>Populate as percentage*100. For example, 5.25% shall be reported as 5.25</p> <p>Only one of Lending Fee or Rebate Rate may be populated. Lending Fee or Rebate Rate must be populated if Collateral Type is changed to CASH.</p>	
27	Other Fees	Decimal	Dollar amount of other fees incurred. Value may be negative.	O
28	Other Fees Currency	String	<p>Currency of other Fees.</p> <p>Examples (not limited to): USD – US Dollars EUR – Euro CAD – Canadian Dollars</p> <p>Required if Other Fees is populated.</p>	C
29	Required Pct of Collateral	Decimal	Required percentage of collateral to value or reportable securities loaned to secure the loan.	O
30	Rate Fee Override Flag	String	Firm indicates values should override SLATE's price validations. Y – Value is away from typical fees/rates.	O
31	Rate Fee Modifier	String	<p>Select appropriate modifier if reported rate or fee reflects:</p> <p>A – Billing adjustment or correction to previously charged amount B – Corporate action adjustment C – Basket of securities (or at least 10 unique issues for a single rate</p>	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			or fee)	
32	Exclusive Arrangement Flag	String	Loan is effected pursuant to an exclusive arrangement. Y – Yes	O
33	Affiliate Loan Flag	String	Loan is effected with an Affiliate. Y – Yes	O
34	Unsettled Loan Flag	String	Indicates the loan or loan amount modification has not settled, if that has changed from a prior event: D – Loan did not settle S – Loan settled  Must set to D (Did not settle) if the loan will not settle before the close of SLATE System Hours  If a previously unsettled (Unsettled Loan Flag = D) loan has settled, a Modify Loan Event with the Unsettled Loan Flag set to 'S' is required.	O

Sample JSON: To be provided at a future date.

### Cancel Loan Event

A Cancel Loan Event is used to remove a single reported event reported to SLATE. A Delete Loan Event may not be cancelled.

Seq #	Logical Field Name	Data Type	Description	Include Key
1	Report Type	String	Type of report being submitted. Values: • X – Cancel	R

Seq #	Logical Field Name	Data Type	Description	Include Key
2	Reporting Party	String	<p>The party with the reporting obligation for the loan report.</p> <p>If Reporting Party is a reporting agent: the Reporting Agent's Market Participant Identifier (MPID), if the Covered Person is self-reporting then the Covered Person's own MPID.</p> <p>If a service bureau is reporting for the Covered Person, provide the Covered Person's MPID.</p> <p>If a service bureau is reporting for a Reporting Agent, provide the Reporting Agent's MPID.</p> <p>Must be valid MPID registered with SLATE</p>	R
3	Covered Person Type	String	<p>Identifies the role of the Covered Person in the securities loan</p> <p>Values:</p> <p>L – Lender</p> <p>A - Intermediary</p> <p>B – Borrower</p>	R
4	Lender MPID	String	<p>Market Participant Identifier of the lender.</p> <p>If Covered Person, MPID must be registered with SLATE and must match the Lender MPID on the event being referenced</p> <p>Required if the Covered Person Type = 'L'ender</p>	C
5	Intermediary MPID	String	Market Participant Identifier of	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>the Intermediary</p> <p>If Covered Person, MPID must be registered with SLATE and must match the Intermediary MPID on the event being referenced</p> <p>Required if the Covered Person Type = 'A' (Intermediary)</p>	
6	Borrower MPID	String	<p>Market Participant Identifier of the Borrower</p> <p>If Covered Person, MPID must be registered with SLATE and must match the Borrower MPID on the event being referenced</p> <p>Required if the Covered Person Type = 'B'orrower</p>	C
7	Client Loan ID	String	<p>Use Client Loan ID for same day (T 0) Loan Event Cancels.</p> <p>Either Client Loan ID or FINRA Loan ID is required for cancels of loan events on T 0.</p>	C
8	FINRA Loan ID	String	<p>Loan identifier returned to the Covered Person by FINRA.</p> <p>Either Client Loan ID or the combination of FINRA Control Number and FINRA Control Date is required for cancels of loan events on T 0.</p>	C
9	FINRA Control Number	Integer	Control Number identifying the transaction for a FINRA Control Date, returned to the Covered	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			Person by FINRA. Is unique per FINRA Control Date. Required for cancels of loans on T+n.	
10	FINRA Control Date	Date	Date corresponding to the FINRA Control Number for referencing a record to update.  Required for cancels of loans on T+n.	C
11	Event Date Time	Date Time	Date and time of the event  Required for cancelling events reported on Day T 0 only.	C
12	File Record Number	Integer	Sequence of events for the Covered Person across all events within a reported file.  System will reject records with duplicated File Record Number.	R

Sample JSON: To be provided at a future date.



## Correction Loan Event

The Correction Loan Event is used to replace specific fields on a previously reported event that were reported with an error. The Event Date Time, Covered Person Type, and Covered Person MPID (populated in the Lender MPID, Intermediary MPID, or Borrower MPID field as appropriate), FINRA Control Date and FINRA Control Number fields are reference fields to the record being corrected, and these fields themselves may not be corrected. If any one of these fields need to be corrected, the original loan report must be removed by submitting a Delete Loan Event, and the original loan report along with its modifications must be resubmitted. Other than the fields required to identify the record being corrected, report only the fields being corrected. If the correction to a field is intended to replace the populated value with a null, explicitly send the field with a null value (e.g. {"otherFees": null} ).

Seq #	Logical Field Name	Data Type	Description	Include Key
1	Report Type	String	Type of report being submitted. Values: C – Correction	R
2	Covered Person Type	String	Identifies the role of the Covered Person in the securities loan Values: L – Lender A – Intermediary B – Borrower	R
3	File Record Number	Integer	Sequence of events for the Covered Person across all events within a reported file.  System will reject records with duplicated File Record Number.	R
4	Reporting Party	String	The party with the reporting obligation for the loan report. If Reporting Party is a reporting agent: the Reporting Agent's MPID, if the Covered Person is self-reporting then the Covered Person's own MPID. If a service bureau is reporting for the Covered Person, provide the	R

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>Covered Person's MPID.</p> <p>Must be valid MPID registered with SLATE.</p>	
5	Lender MPID	String	<p>Market Participant Identifier (MPID) of the Lender.</p> <p>Required if Covered Person Type = L (Lender). If Covered Person, MPID must be registered with SLATE</p> <p>System will reject if ID belongs to a different participant.</p>	C
6	Intermediary MPID	String	<p>Market Participant Identifier (MPID) of the Intermediary</p> <p>If Covered Person, MPID must be registered with SLATE</p> <p>Required if Covered Person Type = A (Intermediary).</p> <p>System will reject if ID belongs to a different participant.</p>	C
7	Borrower MPID	String	<p>Market Participant Identifier (MPID) of the Borrower.</p> <p>Required if Covered Person Type = B (Borrower).</p> <p>System will reject if ID belongs to a different participant.</p>	C
8	Client Loan ID	String	<p>Covered Person provided loan ID to uniquely identify a loan.</p> <p>Client Loan ID itself cannot be corrected; If it must be corrected, a Delete Loan Event must be submitted and the loan re-reported.</p>	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			Either Client Loan ID or combination of FINRA Control Number and FINRA Control Date is required for corrections of loan events on T 0.	
9	Omnibus Loan ID	String	Covered Person's unique identifier for the omnibus loan.	O
10	FINRA Loan ID	String	Loan identifier returned to the Covered Person by FINRA.  Either Client Loan ID or FINRA Loan ID is required for cancels of loan events on T 0.	C
11	FINRA Control Number	Integer	Control Number identifying the transaction for a FINRA Control Date, returned to the Covered Person by FINRA. Is unique per FINRA Control Date.  Required for corrections of loans on T+n	C
12	FINRA Control Date	Date	Date corresponding to the FINRA Control Number for referencing a record to update.  Required for corrections of loans on T+n.	C
13	Event Date Time	Date Time	Date and time on which the terms of the loan event were effected  Must not be prior to system start date.  Required for linkage on T 0.	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			May not be corrected on T 0 without the combination of FINRA Control Number and FINRA Control Date; If correction on T 0 is necessary, cancel the event and resubmit.	
14	Legal Name of Security Issuer	String	Legal name of the Security Issuer Example: "Alphabet Inc."	O
15	LEI of Security Issuer	String	Legal Entity Identifier (LEI) of the Security Issuer	O
16	Security Indicator	String	The type of security in the Security Identifier field Values: S – Symbol C – CUSIP I – ISIN F - FIGI	O
17	Security Identifier	String	Identifier for the security corresponding to the Security Indicator provided.  Must be valid in SLATE reference data files for event date.	O
18	Lender Name	String	Legal name of the lender. Report 'CT' if the Covered Person is a broker dealer and the lender is its customer or the lender is a natural person.	O
19	Lender LEI	String	Legal Entity Identifier (LEI) of the lender, if not lapsed.	O
20	Lender CRD IARD	String	Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Lender.	O

Seq #	Logical Field Name	Data Type	Description	Include Key
21	Intermediary Name	String	Legal name of the Intermediary.	O
22	Intermediary LEI	String	Legal Entity Identifier (LEI) of the Intermediary, if not lapsed.	O
23	Intermediary CRD IARD	String	Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Intermediary.	O
24	Borrower Name	String	Legal name of the Borrower. If Borrower is a natural person, submit 'CT'.	C
25	Borrower LEI	String	Legal Entity Identifier (LEI) of the borrower, if not lapsed.	O
26	Borrower CRD IARD	String	Central Registration Depository (CRD) number or Investment Advisor Registration Depository (IARD) number of the Borrower	O
27	Borrower Type	String	Type of entity represented by the Borrower. Values: BD - Broker dealer CD - Custodian CT - Customer CA - Clearing Agency BK - Bank OP - Other Person	O
28	Modification Effective Date	Date	Date on which the modification is effective. Value may be past or future date.  When the Loan Termination Flag is set to Y (Yes), Modification Effective Date may not be in the	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>future.</p> <p>Will reject if Modification Effective Date is prior to the Event Date Time on the New Loan Event for the loan.</p> <p>Populate when different than date portion of Event Date Time. If not populated, the system will assume it to be date portion of Event Date Time.</p>	
29	Settlement Date	Date	Date on which the loan is expected to settle.	O
30	Term Date	Date	<p>Date on which the loan's term ends.</p> <p>Will reject if Term Date precedes date portion of Event Date Time.</p>	O
31	Terminated Loan Indicator	String	<p>Flag to confirm the loan has been terminated.</p> <p>Values: Y – Yes, loan has been terminated</p>	O
32	Execution Platform/Venue	String	<p>Market Identifier Code (MIC) for the venue or platform on which the loan was executed.</p> <p>ISO 20022 Market Identifier Codes may be found at: <a href="https://www.iso20022.org/market-identifier-codes">https://www.iso20022.org/market-identifier-codes</a></p> <p>Values other than MIC codes: MANU - Manual PREX - Unknown (for pre-existing</p>	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>loans)</p> <p>OTHR - Other platform or venue; MIC not listed. Value must be provided.</p> <p>Sample JSON for providing OTHR venue:</p> <pre>{   "venue": "OTHR",   "OTHR": "Venue Name" }</pre>	
33	Equity Shares	Decimal	<p>Current number of shares in the equity product loan. Required if security is an equity.</p> <p>Will reject if both Equity Shares and Par Value are reported. If populated, value must be greater than zero.</p> <p>Applicable to CAT reportable securities.</p>	O
34	Par Value	Decimal	<p>Current Par Value of the loan for fixed income securities. Required if security is fixed income.</p> <p>Will reject if both Equity Shares and Par Value are reported. If populated, value must be greater than zero</p>	O
35	Collateral Type	String	<p>Type of collateral securing the loan.</p> <p>Values:</p> <p>CASH - Cash</p> <p>NONCASH – Non Cash</p>	O
36	Collateral Currency	String	<p>ISO-4217 Currency Code for the loan</p> <p>Examples (not limited to):</p> <p>USD – US Dollars</p>	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			EUR – Euro CAD – Canadian Dollars  Must be populated if Collateral Type is CASH.	
37	Lending Fee	Decimal	Securities Lending Fee, value may be negative.  Populate as percentage*100. For example, 5.25% shall be reported as 5.25.  Only one of Lending Fee or Rebate Rate may be populated. Lending Fee or Rebate Rate must be populated if Collateral Type is NONCASH.	O
38	Rebate Rate	Decimal	Rebate rate on the loan, value may be negative.  Populate as percentage*100. For example, 5.25% shall be reported as 5.25.  Only one of Lending Fee or Rebate Rate may be populated. Lending Fee or Rebate Rate must be populated if Collateral Type is CASH.	O
39	Other Fees	Decimal	Dollar amount of other fees or charges incurred. Value may be negative.	O
40	Other Fees Currency	String	Currency of other Fees. Examples (not limited to): USD – US Dollars EUR – Euro CAD – Canadian Dollars  Required if Other Fees is	C



Seq #	Logical Field Name	Data Type	Description	Include Key
			populated.	
41	Required Pct of Collateral	Decimal	Required percentage of collateral to value of reportable securities loaned to secure the loan.	O
42	Rate Fee Override Flag	String	Firm indicates values should override SLATE's price validations. Y –Value is away from typical fees/rates	O
43	Rate Fee Modifier	String	Select appropriate modifier if reported rate or fee reflects:  A – Billing adjustment or correction to previously charged amount B – Corporate action adjustment C – Basket of securities (at least 10 unique issues for a single rate or fee)	O
44	Exclusive Arrangement Flag	String	Loan is effected pursuant to an exclusive arrangement: Y – Yes	O
45	Affiliate Loan Flag	String	Loan is effected with an Affiliate: Y – Yes	O
46	Source of Loan	String	Indicates where the Lender obtained the security loaned: Y - Inventory N - Not from Inventory  Select Y if any portion of the loan was obtained from inventory.  Required if Lender is a registered Broker or dealer	O

Seq #	Logical Field Name	Data Type	Description	Include Key
			Only applies to correcting the New Loan Event and cannot be changed on a Modify Event.	
47	Loan Close Outs FTD	String	<p>Indicates if the loan is being used to close out a failure to deliver pursuant to Rule 204 of RegSHO or otherwise:</p> <p>Y = Used to cover a FTD N = Not used to cover a FTD</p> <p>Select Y if any portion of the loan was used to close out a failure to deliver.</p> <p>Only applies to correcting the New Loan Event and cannot be changed on a Modify Event.</p>	O
48	Unsettled Loan Flag	String	<p>Indicates the loan did not settle:</p> <p>D – Loan did not Settle S – Loan settle</p> <p>Must set to D (Did not settle) If the loan will not settle before the close of SLATE System Hours</p> <p>A Modify Loan Event with the Unsettled Loan Flag set to S (Settled) is required when a previously unsettled (Unsettled Loan Flag = D) loan has settled.</p>	O

Sample JSON: To be provided at a future date.

## Delete Loan Event

The Delete Loan Event is used to delete a loan in its entirety, including its child events. A Delete Loan Event may not be cancelled.

Seq #	Logical Field Name	Data Type	Description	Include Key
1	Report Type	String	Type of report being submitted. Values: D– Delete Loan (all events)	R
2	Reporting Party	String	The party with the reporting obligation for the loan report.  If Reporting Party is a reporting agent: the Reporting Agent's Market Participant Identifier (MPID), if the Covered Person is self-reporting then the Covered Person's own MPID.  If a service bureau is reporting for the Covered Person, provide the Covered Person's MPID.  If a service bureau is reporting for a Reporting Agent, provide the Reporting Agent's MPID.  Must be valid MPID registered with SLATE	R
3	Covered Person Type	String	Identifies the role of the Covered Person in the securities loan Values: L – Lender A - Intermediary B – Borrower	R
4	Lender MPID	String	Market Participant Identifier of the lender.	C

Seq #	Logical Field Name	Data Type	Description	Include Key
			<p>The Lender MPID must be registered with SLATE and must match the Lender MPID on the event being referenced.</p> <p>Required if Covered Person Type= L (Lender).</p>	
5	Intermediary MPID	String	<p>Market Participant Identifier of the Intermediary.</p> <p>If Covered Person, MPID must be registered with SLATE and must match the Intermediary MPID on the event being referenced.</p> <p>Required if Covered Person Type = A (Intermediary).</p>	C
6	Borrower MPID	String	<p>Market Participant Identifier of the Borrower.</p> <p>The Borrower MPID must be registered with SLATE and must match the Borrower MPID on the event being referenced.</p> <p>Required if Covered Person Type= B (Borrower).</p>	C
7	Client Loan ID	String	<p>Covered Person's unique loan id. Used to identify Loans reported only on day T.</p>	C
8	FINRA Loan ID	String	<p>Loan identifier returned to the Covered Person by FINRA.</p> <p>Required for deletions of loans on T+n.</p> <p>Will reject if is not populated on T+1.</p>	C

Seq #	Logical Field Name	Data Type	Description	Include Key
9	File Record Number	Integer	Sequence of events for the Covered Person across all events within a reported file.  System will reject records with duplicated File Record Number.	R

Sample JSON: To be provided at a future date.

DRAFT

## Submission Process

### System Operating Hours

The SLATE reporting facility will be available between the hours of 6:00:00 a.m. through 7:59:59 p.m. Eastern Time.

Loan events effected before 7:45:00 p.m. on a business date (day T) must be reported the same day before 8:00:00 p.m. Eastern Time.

Loan events effected after 7:45:00 p.m. are not due until the next business date.

Loan Events reported after 8 p.m. will be rejected, and must be reported late on the next business day (T+1) during SLATE System Hours.

Loan Events effected on a non-business day (Saturday, Sunday, Holiday or a date SLATE is not open at any time during the day), must be reported on the next business day before 8:00:00 p.m.

### fileX

#### About fileX

fileX is a centralized, secure file transfer platform where firms can send, track and receive files in one place. fileX significantly streamlines the process for submitting bulk filings to FINRA, provides additional options for submitting those filings to FINRA, and allows for seamless authentication and authorization. fileX supports multiple access methods to send/receive files, and a customer may choose to use any of the supported access methods to transfer file(s).

#### Accessing FINRA fileX

fileX supports three access methods detailed below:

- FINRA customers can upload or download files through Secure File Transfer Protocol (SFTP), a standard file transfer mechanism to securely transmit files between systems/machines. fileX supports the full security and authentication functionalities provided by SFTP.
- FINRA customers can upload or download files using REST APIs over HTTPS protocol. Customers can make standard REST API calls to the endpoint URL with valid credentials for authentication. REST API calls are encrypted through HTTPS.
- FINRA customers can upload or download files natively through AWS S3 APIs. Customers who are already using Amazon AWS S3 can take advantage of this method to send/receive files directly to/from their S3 bucket.

Refer to the fileX User Guide for more detailed information at:

<https://www.finra.org/filing-reporting/data-transfer-tools/fileX>

It contains information describing:

- Environments and Connectivity

- SFTP Transfer
- HTTPS REST API Endpoints
- AWS S3 Direct Transfer
- Entitlement Access and Control
- HTTPS REST API
- Troubleshooting and FAQs

FINRA recommends customers test in lower environments before cutting over to Production.

DRAFT

## Inbound Files

### File Naming

Field Name	Data Type	Description	Include Key
Submitter ID	String(7)	MPID of the entity that submitted the file to SLATE. MPID may be a Service Bureau, otherwise is the Reporting Party's MPID.	R
Covered Person MPID	String(7)	The MPID of the Covered Person. Case sensitive.	R
File Generation Date	Date	The date the file was generated or reported. Used to guarantee uniqueness of a file across dates. Date must be less than or equal to System Date. Future dates are not acceptable.	R
Group	String(20)	Reporter defined string to guarantee uniqueness of a file across dates.	O
File Number	Integer	Sequence number of the file, 3-digits long, left-padded with zeros. The File Number is required to be populated in submission order and must be incremented by 1.	R
Format Extension	String(4)	Represents the format of the data submission. JSON formatted submissions must be 'json'. Case sensitive.	R
Compression Extension	String(3)	Applicable to Data Files. Set to 'bz2'. Case sensitive.	R

Example: SUBID\_MYID\_20260101\_FileGroup1\_001\_json.bz2

< Submitter ID>\_<Covered Person MPID>\_<File Generation Date>\_[<Group>\_]<File Number>.<Format Extension>.<Compression Extension>



## File Submission Guidelines

- A single End Of Day file may be submitted with all events.
- Multiple incremental files may be submitted throughout the day.
- Files will be processed in submission order to handle intraday event sequencing.
- Duplicate events within a day will be rejected.

## Outbound Files

### Feedback Availability

Seq	Processing Stage	Feedback	Anticipated Delivery	Delivery No Later Than
1	File Acknowledgement	File Submission Errors	Within 10 minutes of File Submission	1 hour of File Submission
2	File Integrity	File Integrity Error	Within 30 minutes of File Acknowledgement Feedback	2 hours of File Acknowledgement Feedback
3	Format and Business Validations	Processed and Rejected Transactions	Within an hour of File Integrity Feedback	4 hours of File Integrity Feedback

Files submitted outside of SLATE System Hours will be rejected, and must be resubmitted on the next business day.

File Acknowledgement, File Integrity, Accepted Events File and Rejected Events files will be returned to both the submitting organization and the Covered Person.

### File Acknowledgement

The file acknowledgement processing stage is where files are received and processing is initiated. Every file submission is acknowledged and file names are validated.

Acknowledged files will return a feedback file named <submittedFileName>.ack

Rejected files will return a feedback file named <submittedFileName>.reject

Both files will contain the following information block:

#### File Acknowledgement Meta Feedback File

Seq	Name	Data Type (Length)	Description
1	fileName	String(90)	File name as submitted for which feedback is being provided.
2	receiptTimestamp	Timestamp	Date and time the file was received. Timestamp will be in STRING format:YYYY-MM-DDT24HH:MI:SS

Seq	Name	Data Type (Length)	Description
3	status	String(7)	'Success' / 'Failure'

### File Integrity Feedback

The File Integrity processing stage validates that the filename is as expected, is not duplicated, is within the bounds of expected file size, and validates other file level items.

Acknowledged files will return a feedback file named <submittedFileName>.integrity.accept

Rejected files will return a feedback file named <submittedFileName>.integrity.reject

Both files will contain the following information block:

Seq	Name	Data Type (Length)	Description
1	fileName	String(90)	File name as submitted for which feedback is being provided.
2	processCompletedTimestamp	Timestamp	Date and time the file completed Integrity validation. Timestamp will be in STRING format:YYYY-MM-DDT24HH:MI:SS
3	status	String(7)	'Success' / 'Failure'
4	fileChecksum	String	Checksum of the original submitted file.
5	severity	String(7)	Populated with 'Error' if file failed integrity validation.
6	code	String	Code(s) representing file failure reason

### File Integrity Error Codes and Reasons

Error Code	Error Code Description	Explanation	Error/Warning
tbd	Duplicate File	A file with the same base name was	Error

Error Code	Error Code Description	Explanation	Error/Warning
		previously accepted by SLATE.	
tbd	Missing or Invalid Submitter ID	Submitter ID is missing or invalid.	Error
tbd	Missing or Invalid Covered Person MPID	Covered Person MPID is missing or invalid.	Error
tbd	File exceeds the supported size limit	File size exceeds the maximum uncompressed size of 100 GB via SFTP and 1GB via the CAT Reporter Portal.	Error
tbd	Unauthorized Submitter ID	Submitter ID has not been authorized to submit for the Covered Person MPID. Verify that the Submitter ID and Covered Person MPID in the file name have a transmitting relationship.	Error
tbd	File exceeds maximum records allowed for Web upload	A single Data File uploaded via the Reporter Portal must not contain more than 100,000 records.	Error
tbd	Files Out of Sequence	Files were reported out of sequence	Error
tbd	File Format Incorrect	Uncompressed file was not as expected and could not be processed	Error

## File Ingestion Feedback

### Accepted Events File

SLATE will provide an Accepted Events file, returning the FINRA Loan ID, FINRA Control Number, and FINRA Control Date along with record level identifiers. It will also contain attribute level warnings if applicable. It will also indicate if the accepted records were submitted late.

Accepted Events files will return a feedback file named <submittedFileName>.ingestion.accept containing the following information block:

Seq	Name	Data Type (Length)	Description
1	Client Loan ID	String	Covered Person submitted Client Loan ID
2	Covered Person MPID	String	Covered Person's Market Participant Identifier
3	Event Date Time	Date Time	Event Date Time of the submitted record
4	File Record Number	Integer	File Record Number of the submitted record
5	Record Type	String	Record type of the submitted record
6	FINRA Control Date	Date	Control Date returned by FINRA's system.
7	FINRA Control Number	String	Control Number, unique to the date, returned by FINRA's system
8	FINRA Loan Id	String	FINRA generated unique loan id returned by FINRA's system. Will not be populated if record was rejected, but will be populated if record was accepted or accepted with a warning.
9	Late Report Indicator	String	Yes/No indicator if the record was submitted late.
10	codes	String	Code(s) representing record validation reasons. System will return an empty string if no warnings were found.  eg { "codes": [] }

**Rejected Events File**

SLATE will provide a Rejected Events file containing records that failed record level validations. Records that pass validations within the same submission file will be accepted even if the submission file contains some record level rejections.

Rejected Events files will return a feedback file named <submittedFileName>.ingestion.reject containing the below information block. If all records are accepted, the system will return an empty reject file. Rejected records should be fixed and resubmitted.

If SLATE determines two records within a file are duplicates, it will accept the first record and reject the second.

If SLATE identifies records where the Covered Person on the record does not match the Covered Person in the file name, the entire file will be rejected.

Seq	Name	Data Type (Length)	Description
1	Client Loan ID	String	Covered Person submitted Client Loan ID
2	Covered Person MPID	String	Covered Person's Market Participant Identifier
3	Event Date Time	Date Time	Event Date Time of the submitted record
4	File Record Number	Integer	File Record Number of the submitted record
5	Record Type	String	Record type of the submitted record
6	FINRA Control Date	Date	Control Date returned by FINRA's system.
7	FINRA Control Number	String	Control Number, unique to the date, returned by FINRA's system
8	FINRA Loan ID	String	FINRA generated unique loan id returned by FINRA's system. Will not be populated if record was rejected, but will be populated if record was accepted or accepted with a warning.
9	Late Report Indicator	String	Yes/No indicator if the record was submitted late.
10	codes	String	Code(s) representing record validation reason. System will return an empty string if no errors were found.  e.g. { "codes": [] }

## Data Ingestion Errors

<Placeholder for future use>

The table below contains error messages that are associated with Data Ingestion. Error codes are associated with specific fields within an event. Errors indicate that a record was rejected. Warnings indicate that a record was accepted but with a warning.

### Event Ingestion Errors and Warnings

Error Code	Error Code Description	Explanation	Error/Warning
tbd	tbd	tbd	Error
tbd	tbd	tbd	Warning

## Security

<placeholder for security details, encryption, authentication, etc>