

## Stock Borrow/Loan Reports

### Sample Capital Charge Reports

- 1) SBL Detail Report:  
Calculations for stock borrow/loan charges as well as 15c3-3 stock loan charges. In the example, charges for principal lenders are added across agents and NO relief is given for excess market value across agents. The system is capable of aggregating principal transactions across agents if your netting agreements allow for that.
- 2) SBL Final Charge Report:  
A summary of borrow/loan charges by counter party/principal lender
- 3) SBL 15c3-3 Stock Loan Charge Report  
A summary of stock loan charges by counter party/principal lender
- 4) History Principal/Agent Single Day Report  
Individual loans/borrows by principal lender/agent to show the makeup of the aggregate numbers presented in the Detail Report. A summary report consisting of totals only is also available.

### Sample Reconcile Reports

- 1) Difference Reconcile Report Detail  
List of all cusips by agent whose market value, contract value or quantity from the internal files and the DTCC files differs by more than a user defined tolerance
- 2) Difference Reconcile Report Summary  
Summary of the Detail report totaling cusips with breaks by agent; report does not include cusips whose values match
- 3) Difference Reconcile Report Total Agent Lender  
Shows totals for ALL Agents and ALL cusips with or without breaks
- 4) Daily Reconcile Report  
Recaps values for imported files by source: DTCC or indicated internal file source
- 5) History Agent/Cusip Single Day Report  
Individual loans/borrows by agent/cusip to show the makeup of the aggregate numbers presented in the Daily Reconcile Report. A summary report consisting of totals only is also available.
- 6) Error Summary Report  
List of all records that have failed validation rules.
- 7) Unpriced Report  
List of all cusips that are not priced by Agent and are not in the internal price file.
- 8) FX Report  
List of all borrowed Cusips not denominated in USD. Original and adjusted amounts along with the currency conversion factor are displayed.

### Sample Day1-Day2 Reports

- 1) Cures Position Report  
Loans whose return, reallocation or mark flags were set in the DTCC file. Data is compared to the previous day's data for the same loan
- 2) Open Position Report  
Loans which were not present on the prior day
- 3) Closed Position Report  
Loans present on the prior day and NOT present today

### Sample Credit Report

- 1) Credit Report  
Included are principal lenders who have no entry in the credit limit file or have exceeded either their credit limit or a user defined tolerance of their credit limit. An exposure report by cusips is also available.