Users' Guide

Reporting Integration Tool Developer's Guide

InteractiveBrokers

Reporting Integration Tool Developer's Guide

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Contents

Getting Started

This guide provides information for Interactive Brokers clients requesting a reporting data feed from the IB generic reporting interface for purposes of integrating that data with third-party software. We provide, on request, reporting data for Activity, Positions, Securities and Account information, each in a separate file.

The information in this guide pertains to new reporting data feeds NOT listed on the Third-Party Integration page of our website,.

This chapter includes the following topics:

Reporting Integration Process

Integrating your IB reporting data with third-party software includes the following steps:

1. Request a reporting data feed from Interactive Brokers by sending an email to *reportingintegration@interactivebrokers.com*.
2. Interactive Brokers prepares the requested files.
3. The data files are transmitted to the customer via FTP. See **Transmitting Files** for detailed instructions.
4. You integrate the reporting data files with third-party software.

Reporting File Types

You can choose to receive any of the following types of reporting files:

Activity - Contains all trade activity, transfers, dividends, etc. as of the report date.

Positions - Contains positions (including cash and accrual balances) as of the report date.

Securities - Contains detailed security information for all assets traded or held.

Account - Contains general account information, including Account ID, Title, etc.

Cash Report - Contains cash balances in total, and for the securities and futures segments of your account.

P&L - Contains mark-to-mark and short-term (ST) and long-term (LT) realized and unrealized profit and loss information for your account.

NAV Report - Contains the Net Asset Value (NAV) of all positions by asset class (stock, securities options, warrants and bonds), cash and accruals.

See File Layouts for detailed descriptions of the contents of each type of file.

Requesting a Reporting Data Feed

When you request a reporting data feed from Interactive Brokers, your email must contain the following information:

Include the text "I would like to integrate my Interactive Brokers reporting data with _____." Fill in the blank with the name of the software vendor.

The software vendor's contact information.

Your Interactive Brokers Account ID.

If you are a Master Account User (for example, a Financial Advisor), include the Account IDs of all of the client and/or sub accounts for which you would like reporting data.

The **Reporting File Types** you are requesting.

Delivery information: Tell us how you want the files delivered. IB can host the files on its FTP site, can upload them to your FTP site, or can make them available for download. Include your PGP Public Key if you want to receive encrypted files. See **Transmitting Files** for detailed instructions.

> **Note:** PGP encryption is required when using a plain FTP.

Selected options. See **Configuring Reporting Data Files** for detailed instructions.

Note that the date of the reporting data is always the last business day. Typically there is no data available for Christmas Day and New Year's Day.

File Naming Convention

By default, all reporting data files are text files (*.txt). You can use a different file name extension (for example, *.csv) as long as you include it with your configuration options. Regardless of the type of reporting file you choose to receive, the file name follows this convention:

<AccountID>_<FileType>_<AsOfDate:yyyyMMdd>.txt

where:

> **<AccountID>** is your Interactive Brokers Account ID. This can be replaced by a Third-Party Account Reference, if provided. See **Configuring Reporting Data Files** for more information on including a Third-Party Account Reference.
>
> **<FileType>** is the type of reporting file: Account, Activity, Positions, or Securities.
>
> **<AsOfDate:yyyyMMdd>** is the "as of" reporting date, in the format yyyymmdd. This is always the last business day.

Examples

U000000_Activity_20100317.txt

This example uses an IB Account ID (U000000), Activity as the file type, and a reporting date of March 17, 2010 (20100317).

XYZCorp_Bookkeeping_20100317.txt

This example uses a Third Party Account Reference ("XYZCorp") instead of your IB Account ID, a custom value of "Bookkeeping" for the file type (instead of Activity), and a reporting date of March 17, 2010 (20100317)

Configuring Reporting Data Files

When you request IB reporting data, you can configure the features listed below. You must include your configuration options in your request email so that we can create the files correctly.

File Type: You can choose one or more of these file types: Activity, Positions, Securities and Account.

If you choose the Activity file, you can also include summarized trade data. You can summarize trade data by symbol - for each symbol, there will be one record for buys and one record for sells, if applicable. For advisors and brokers, client fees are also summarized at the account level.

If you choose the Positions file, you can choose an additional level of detail called Tax Lots.

Preferred Version - This is the version of the report fields. The default is 1.0. As we update our report fields, the Version will also be updated (for example, 1.0 will be updated to 1.1).

Field Delimiter - Specify pipe or comma. If a data field contains a delimiter character, the data will be wrapped in double quotes. This option is required.

Date Format - Indicates how dates will appear in the report data. The default date format is *yyyymmdd* but you can specify whatever date format you prefer. For example, you could request that the date format be *mmddyyyy*.

Number Format - Indicates how numbers will appear in the report data. The default number format is ###0.#########.

Third Party Account Reference - If you provide this information, it will be used in the file names and header records instead of your IB Account ID. This option is not required.

Include Header/Trailer Records - Specify whether or not you want header and trailer records included in the report data. If you want header and trailer records, they will be included in ALL reporting file types.

Include Column Header - Specify whether or not you want column headers included in the report data files.

Use PGP Encryption - Specify whether or not to use PGP encryption for the reporting data files. If you choose to use PGP encryption, you must provide us with your Public Key. You must tell us if you want PGP Encryption; if you do not, your files will not be encrypted.

File name extension - Specify the file name extension of your data files. For example, *.csv. The default value is *.txt.

You do not have to request all of the above configuration options. The default value will be used for any configuration option you do not request.

Use line feed (LF) as the end-of-line character.

Transmitting Files

Report data files can be delivered via FTP or downloaded from Account Management.

If you choose FTP, you have two choices:

We host the data files on our own Interactive Brokers FTP site.

Tell us in your request email to *reportingintegration@interactivebrokers.com* that you would like us to host the files. We will provide you with the FTP login information.
Interactive Brokers uploads the data files to your FTP site.

Tell us in your request email that you would like us to upload the files to your FTP site. Provide complete FTP login information with your request, including the FTP host name, username and password, and directory.

> **Note:** PGP encryption is required when using a plain FTP. Provide us with your PGP Public Key in your request email.

If you request delivery of report data files as downloadable files, the files will be available from the Activity Downloads page, which you access from the Report Management menu in Account Management.

File Layouts

This chapter describes the layout of each reporting file. The following topics are included:

> **Note:** The Version column in the file layout tables indicates the version number when a field first appeared.

See Sample Files in the next chapter for samples of reporting files.

Activity File Layout

Some items in the Activity file layout are identified as configurable. For more information about configuring these items, see **Configuring Reporting Data Files**.

Header Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	H
Acct Ref	Alphanumeric	1.0	The IB account number (configurable)

Column	Type	Version	Comments
File Type	Alphanumeric	1.0	Activities (configurable)
Run Date	Alphanumeric	1.0	CCYYMMDD System Date (date format con-figurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time
As of Date	Alphanumeric	1.0	CCYYMMDD Data On Record As-Of Date (date format configurable)
Version	Numeric	1.0	Version of the file layout used.

Activity Record

Column	Type	Version	Comments
Type	Alphanumeric	1.0	D
AccountID	Alphanumeric	1.0	Account number
ConID	Numeric	1.0	Internal unique identifier for all asset types. Full asset information can be found in the **Securities File Layout**. Empty for Asset Type CASH.
SecurityID	Alphanumeric	1.0	US Security - CUSIP Foreign security -

Column	Type	Version	Comments
			ISIN Only for applicable securities
Symbol	Alphanumeric	1.0	Empty for Asset Type CASH
BBTicker	Alphanumeric	1.91	Bloomberg ticker
BBGlobalID	Alphanumeric	1.94	Bloomberg Global ID
SecurityDescription	Alphanumeric	1.9	Description of the security
AssetType	Alphanumeric	1.0	For more information, see Asset Types.
Currency	Alphanumeric	1.0	Currency of the asset
BaseCurrency	Alphanumeric	1.0	Base currency of the account
TradeDate	Alphanumeric	1.0	CCYYMMDD (date format configurable)
TradeTime	Alphanumeric	1.9	Time of the trade, in HH:mm:ss format
SettleDate	Alphanumeric	1.0	CCYYMMDD (date format configurable)
TransactionType	Alphanumeric	1.0	For more information, see Activity Codes.

Column	Type	Version	Comments
Quantity	Numeric	1.0	Note the following regarding sign: If buy 100 = 100 If sell 100 = -100 If cancel buy = 100 If cancel sell = -100
UnitPrice	Numeric	1.0	
GrossAmount	Numeric	1.0	Quantity * Price (V1.1 or earlier) -Quantity * Price (V1.2 or later) Note that this is a general formula and does not consider multipliers or notional price (futures), bond pricing (/100), etc.
SECFee	Numeric	1.0	
Commission	Numeric	1.0	Negative amount indicates commission charged. Positive amount indicates commission

Column	Type	Version	Comments
			rebate. For Forex trades, the commission is reported in base currency.
Tax	Numeric	1.0	
Net	Numeric	1.0	Total cash received or delivered. Not included on Forex trades. For Futures and CFDs, this is the transaction MTM.
NetInBase	Numeric	1.0	Total cash received or delivered. For Futures and CFDs, this is the transaction MTM.
TradeID	Alphanumeric	1.0	Trade ID, unless cancel or correction, then it is the original Trade ID
TaxBasisElection	Alphanumeric	1.0	For trades, represents the tax basis election. Values are:

Column	Type	Version	Comments
			FI (First In, First Out) LIFO (Last In, First Out) ML - Maximize Losses HC - Highest Cost tax lot-matching method MLG - Maximize Long-Term gain tax lot-matching method MLL - Maximize Long-Term loss tax lot-matching method MSG - Maximize Short-Term gain tax lot-matching method MSL - Maximize Short-Term loss tax lot-matching method SL - Specific

Column	Type	Version	Comments
			Lot tax lot-matching method
Description	Alphanumeric	1.0	Activity description
FXRatetoBase	Numeric	1.1	Conversion rate from asset currency to base currency.
ContraPartyName	Alphanumeric	1.2	For DVP records that represent the contra broker.
ClrFirmID	Alphanumeric	1.3	For DVP records, the contra broker's ID.
Exchange	Alphanumeric	1.5	Included for trades.
MasterAccountID	Alphanumeric	1.6	The Account ID of the master account.
Van	Alphanumeric	1.6	Virtual Account Number
AwayBrokerCommission	Numeric	1.93	The away broker's commission charge.
OrderID	Alphanumeric	1.93	The IB Order ID.
ClientReference	Alphanumeric	1.95	Client note entered by cashiering.
TransactionID		1.96	

Trailer Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	T
Record Count	Numeric	1.0	Including header and trailer

Positions File Layout

Some items in the Positions file layout are identified as configurable. For more information about configuring these items, see **Configuring Reporting Data Files**.

Header Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	H
Acct Ref	Alphanumeric	1.0	The IB account number (configurable)
File Type	Alphanumeric	1.0	Positions (configurable)
Run Date	Alphanumeric	1.0	CCYYMMDD System Date (date format configurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time
As of Date	Alphanumeric	1.0	CCYYMMDD Data On Record As-Of Date (date format configurable)
Version	Numeric	1.0	Version of the file layout used.

Position Record

Column	Type	Version	Comments
Type	Alphanumeric	1.0	D for position summary, or L for tax lot
AccountID	Alphanumeric	1.0	Account number
ConID	Numeric	1.0	Internal unique identifier for all asset types. Full asset information can be found in the **Securities File Layout**. Empty for Asset Type CASH, INTACC and DIVACC.
SecurityID	Alphanumeric	1.0	US Security - CUSIP Foreign security - ISIN Only for applicable securities
Symbol	Alphanumeric	1.0	Empty for Asset Type CASH, INTACC and DIVACC
BBTicker	Alphanumeric	1.91	Bloomberg ticker
BBGlobalID	Alphanumeric	1.94	Bloomberg Global ID
SecurityDescription	Alphanumeric	1.9	Description of the

Column	Type	Version	Comments
			security
AssetType	Alphanumeric	1.0	For more inform-ation, see Asset Types.
Currency	Alphanumeric	1.0	Currency of the asset
BaseCurrency	Alphanumeric	1.0	Base currency of the account
Quantity	Numeric	1.0	Note the following regarding sign: If Long 100=100 If Short 100=-100
QuantityInBase	Numeric	1.0	Applies only for Asset Type CASH As of Trade Date. Positive quantity indicates long; negative quantity indicates short.
CostPrice	Numeric	1.0	Average cost price in currency of the asset
CostBasis	Numeric	1.0	Cost basis in the cur-rency of the asset
CostBasisInBase	Numeric	1.0	Cost basis in the base currency of the account
MarketPrice	Numeric	1.0	Current market price

Column	Type	Version	Comments
			in the currency of the asset
MarketValue	Numeric	1.0	Current market value in the currency of the asset
MarketValueInBase	Numeric	1.0	Current market value in the base currency of the account
OpenDateTime	Alphanumeric	1.0	For tax lot rows, the open date and time. Only applies to tax lot rows.
FxRateToBase	Numeric	1.1	Conversion rate from asset currency to base currency.
ReportDate	Alphanumeric	1.4	CCYYMMDD Data On Record As-Of Date (date format configurable)
SettledQuantity	Numeric	1.5	Populated for cash records only.
SettledQuantityInBase	Numeric	1.5	Populated for cash records only.
MasterAccountID	Alphanumeric	1.6	Account ID of the master account.
Van	Alphanumeric	1.6	Virtual Account Number
AccruedInt	Numeric	1.93	The amount of interest accrued on

Column	Type	Version	Comments
			bonds. Populated for the BOND asset category where available.
OriginatingOrderID	Numeric	1.94	Order ID of the originating order
Multiplier	Numeric	1.96	
INSDEP	Numeric	1.97	Insured Bank Sweep Deposit Program by currency
INSDEPACC	Numeric	1.97	Insured Bank Deposit Sweep Program interest accruals by currency

Trailer Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	T
Record Count	Numeric	1.0	Including header and trailer

Securities File Layout

Some items in the Securities file layout are identified as configurable. For more information about configuring these items, see **Configuring Reporting Data Files**.

Header Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	H
Acct Ref	Alphanumeric	1.0	The IB account number (configurable)
File Type	Alphanumeric	1.0	Securities (configurable)
Run Date	Alphanumeric	1.0	CCYYMMDD System Date (date format con-figurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time
As of Date	Alphanumeric	1.0	CCYYMMDD Data On Record As-Of Date (date format configurable)
Version	Numeric	1.0	Version of the file layout used.

Security Record

Column	Type	Version	Comments
Type	Alphanumeric	1.0	D
ConID	Numeric	1.0	Internal unique identifier for all asset types.
AssetType	Alphanumeric	1.0	For more inform-ation, see Asset Types.
SecurityID	Alphanumeric	1.0	US Security - CUSIP

Column	Type	Version	Comments
			Foreign security - ISIN Only for applicable securities
Symbol	Alphanumeric	1.0	Empty for Asset Type CASH
Description	Alphanumeric	1.0	Security Name
UnderlyingSymbol	Alphanumeric	1.0	For derivatives
UnderlyingCategory	Alphanumeric	1.97	For derivatives
UnderlyingSecurityID	Alphanumeric	1.97	For derivatives
UnderlyingPrimaryExchange	Alphanumeric	1.97	For derivatives
UnderlyingConID	Alphanumeric	1.98	For derivatives
BBTicker	Alphanumeric	1.91	Bloomberg ticker
BBTickerAndExchangeCode	Alphanumeric	1.91	Bloomberg ticker + exchange code
BBGlobalID	Alphanumeric	1.94	Bloomberg Global ID
Multiplier	Numeric	1.0	
ExpirationDate	Alphanumeric	1.0	CCYYMMDD Option or Future expiration date (date format configurable)

Column	Type	Version	Comments
OptionType	Alphanumeric	1.0	P for Put, C for Call
OptionStrike	Numeric	1.0	Strike price
MaturityDate	Alphanumeric	1.0	Bond maturity date
IssueDate	Alphanumeric	1.0	Note issue date
PrimaryExchange	Alphanumeric	1.96	The exchange the security is listed on (stocks only).
Currency	Alphanumeric	1.96	
SubCategory	Alphanumeric	1.97	Available for stocks
Issuer	Alphanumeric	1.98	Security issuer

Trailer Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	T
Record Count	Numeric	1.0	Including header and trailer

Account File Layout

Some items in the Account file layout are identified as configurable. For more information about configuring these items, see **Configuring Reporting Data Files**.

Header Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	H
Acct Ref	Alphanumeric	1.0	The IB account number (configurable)
File Type	Alphanumeric	1.0	Account (configurable)
Run Date	Alphanumeric	1.0	CCYYMMDD System Date (date format configurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time
As of Date	Alphanumeric	1.0	CCYYMMDD Data On Record As-Of Date (date format configurable)
Version	Numeric	1.0	Version of the file layout used.

Account Record

Column	Type	Version	Comments
Type	Alphanumeric	1.0	D
AccountID	Alphanumeric	1.0	Account number
AccountTitle	Alphanumeric	1.0	Full account title
Street	Alphanumeric	1.0	Street address
Street2	Alphanumeric	1.0	Additional street address
City	Alphanumeric	1.0	City
State	Alphanumeric	1.0	State

Column	Type	Version	Comments
Zip	Alphanumeric	1.0	Postal code
Country	Alphanumeric	1.0	Country
AccountType	Alphanumeric	1.0	Account Type
CustomerType	Alphanumeric	1.0	Customer Type
BaseCurrency	Alphanumeric	1.0	Base Currency
MasterAccountID	Alphanumeric	1.6	
Van	Alphanumeric	1.6	Virtual Account Number
Capabilities	Alphanumeric	1.7	Account Capabilities: Cash, Margin, Portfolio Margin
TradingPermissions	Alphanumeric	1.7	Asset class
Alias	Alphanumeric	1.8	Account alias
PrimaryEmail	Alphanumeric	1.9	Email address
DateOpened	Alphanumeric	1.92	Date account was opened (date format configurable)
DateClosed	Alphanumeric	1.92	Date account was closed (date format configurable)
DateFunded	Alphanumeric	1.98	Date account was funded (date format configurable)
IBExecution	Alphanumeric	1.97	
IBPrime	Alphanumeric	1.97	
AccountRepresentative	Alphanumeric	1.98	Account Representative

Trailer Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	T
Record Count	Numeric	1.0	Including header and trailer

Cash Report File Layout

This optional file type contains cash balances in total, and for the securities and futures segments of your account. This information is similar to what is displayed in the Cash Report section of activity statements.

Header Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	H
Acct Ref	Alphanumeric	1.0	The IB account number (configurable)
File Type	Alphanumeric	1.0	Account (configurable)
Run Date	Alphanumeric	1.0	CCYYMMDD System Date (date format configurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time
As of Date	Alphanumeric	1.0	CCYYMMDD Data On Record As-Of Date (date format configurable)
Version	Numeric	1.0	Version of the file layout used.

Cash Report Record

Column	Type	Version	Comments
Type	Alphanumeric	1.0	D
AccountID	Alphanumeric	1.0	Account number
ReportDate		1.96	
Currency	Alphanumeric	1.0	Currency
BaseSummary	Alphanumeric	1.0	Is this your base currency (Y or N)
Change in Insured Bank Deposit	Numeric	1.0	Changes in amount swept in Insured Bank Deposit Program by currency.
Label	Alphanumeric	1.0	Description of the item. This matches the line labels in an activity statement.
Total	Numeric	1.0	Total cash balance of your account.
Securities	Numeric	1.0	Cash balance in the Securities segment of your account.
Futures	Numeric	1.0	Cash balance in the Futures (Commodities) section of your account.
IBUKL	Numeric	1.0	Cash balance in your IB-UKL account.

Trailer Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	T
Record Count	Numeric	1.0	Including header and trailer

P&L File Layout

This optional file includes mark-to-mark and short-term (ST) and long-term (LT) realized and unrealized profit and loss information for your account.

Header Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	H
Acct Ref	Alphanumeric	1.0	The IB account number (configurable)
File Type	Alphanumeric	1.0	PL
Run Date	Alphanumeric	1.0	CCYYMMDD System Date (date format con-figurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time
As of Date	Alphanumeric	1.0	CCYYMMDD Data On Record As-Of Date (date format configurable)
Version	Numeric	1.0	Version of the file layout used.

PL Record

Column	Type	Version	Comments
AccountID	Alphanumeric	1.0	Account number
InternalAssetID	Numeric	1.0	Internal unique ID for the asset type.
SecurityID	Alphanumeric	1.0	US Security - CUSIP Foreign security - ISIN Only for applicable securities
Symbol	Alphanumeric	1.0	Empty for asset type CASH
BBTicker	Alphanumeric	1.91	Bloomberg ticker
BBGlobalID	Alphanumeric	1.94	Bloomberg Global ID
SecurityDescription	Alphanumeric	1.0	Security name
AssetType	Alphanumeric	1.0	For more inform-ation, see Asset Types.
Currency	Alphanumeric	1.0	Currency of the asset
ReportDate	Alphanumeric	1.0	CCYYMMDD (date format con-figurable)
PositionMTM	Numeric	1.0	Position mark-to-market profit or

Column	Type	Version	Comments
			loss in local currency
PositionMTMInBase	Numeric	1.0	Position mark-to-market profit or loss in base currency
TransactionMTM	Numeric	1.0	Transaction mark-to-market profit or loss in local currency
TransactionMTMInBase	Numeric	1.0	Transaction mark-to-market profit or loss in base currency
RealizedST	Numeric	1.0	Realized short-term profit or loss in local currency
RealizedSTInBase	Numeric	1.0	Realized short-term profit or loss in base currency
RealizedLT	Numeric	1.0	Realized long-term profit or loss in local currency
RealizedLTInBase	Numeric	1.0	Realized long-term profit or loss in base currency
UnrealizedST	Numeric	1.0	Unrealized short-term profit or loss in local currency

Column	Type	Version	Comments
UnrealizedSTInBase	Numeric	1.0	Unrealized short-term profit or loss in base currency
UnrealizedLT	Numeric	1.0	Unrealized long-term profit or loss in local currency
UnrealizedLTInBase	Numeric	1.0	Unrealized long-term profit or loss in base currency

Trailer Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	T
Record Count	Numeric	1.0	Including header and trailer

NAV File Layout

Some items in the Activity file layout are identified as configurable. For more information about configuring these items, see **Configuring Reporting Data Files**.

Header Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	H
Acct Ref	Alphanumeric	1.0	The IB account number (configurable)

Column	Type	Version	Comments
File Type	Alphanumeric	1.0	NAV (configurable)
Run Date	Alphanumeric	1.0	CCYYMMDD System Date (date format configurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time
As of Date	Alphanumeric	1.0	CCYYMMDD Data On Record As-Of Date (date format configurable)
Version	Numeric	1.0	Version of the file layout used.

NAV Record

Column	Type	Version	Comments
Type	Alphanumeric	1.0	D
AccountID	Alphanumeric	1.0	Account number
BaseCurrency	Alphanumeric	1.0	Base currency of the account
Cash	Numeric	1.0	The total amount of cash as of the report date.
CashCollateral	Numeric	1.0	The total

Column	Type	Ver-sion	Comments
			amount of SLB cash collateral as of the report date.
Stocks	Numeric	1.0	The total amount of stock as of the report date.
SecuritiesBorrowed	Numeric	1.0	The total amount of SLB direct securities borrowed as of the report date.
SecuritiesLent	Numeric	1.0	The total amount of SLB direct securities lent as of the report date.
Options	Numeric	1.0	The total amount of options as of the report date.
Bonds	Numeric	1.0	The total amount of

Column	Type	Version	Comments
			bonds as of the report date.
Commodities	Numeric	1.0	The total amnt of commodities as of the report date.
Funds	Numeric	1.0	The total amount of funds as of the report date.
Notes	Numeric	1.0	The total amount of notes as of the report date.
Accruals	Numeric	1.0	The total amount of interest accruals as of the report date.
DividendAccruals	Numeric	1.0	The total amount of dividend accruals as of the report date.

Column	Type	Version	Comments
SoftDollars	Numeric	1.0	The total amount of soft dollars as of the report date.
InsuredBankDepositSweepProgram	Numeric	1.97	The amount of funds in the Insured Bank Deposit Sweep program as of the report date.
InsuredBankDepositSweepProgramIntAccruals	Numeric	1.97	The amount of interest accrued in the Bank Deposit Sweep program as of the report date.
Totals	Numeric	1.0	The total NAV as of the report date.
TWR	Numeric	1.94	Time-weighted return.

Column	Type	Version	Comments
CFDUnrealizedPL	Numeric	1.98	CFD Unrealized Profit and Loss
ForexUnrealizedPL	Numeric	1.98	Forex Unrealized Profit and Loss
IPOSubscription	Numeric	1.98	Initial Public Offering subscription amount

Trailer Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	T
Record Count	Numeric	1.0	Including header and trailer

Asset Types

The following table lists all of the asset types referenced in the Activity, Positions, and Securities file layouts.

Code	Version	Description
BILL	1.0	Treasury Bills
BOND	1.0	Bonds (includes corporate and municipal)

Code	Version	Description
CASH	1.0	Forex
CFD	1.0	Contracts for Differences
CMDTY	1.0	Gold or silver (Metals)
DIVACC	1.1	Dividend Accrual Balance
FOP	1.0	Future Options
FSFOP	1.0	Options on Futures (Futures Style)
FSOPT	1.0	Options (Futures Style)
FUND	1.0	Mutual Funds
FUT	1.0	Futures
FXFWD	1.0	FX Forwards
IBGNOTE	1.0	IB Notes
INTACC	1.1	Interest Accrual Balance
IOTP	1.0	Structured Products
OPT	1.0	Equity and Index Options
STK	1.0	Stocks (includes ADR, ETF)
WAR	1.0	Warrants

Activity Codes

The following table lists all of the activity codes referenced in the Activity file layouts.

Code	Version	Description
ADJ	1.0	Adjustments, including: Client Fees Commission Adjustments Option Cash Settlements

Code	Version	Description
		Position MTM (Futures, CFDs)
		Price Adjustments (Futures, CFDs)
ASSIGN	1.0	Assignment
BUY	1.0	Buy
CA	1.0	Cancel
CFD	1.0	CFD Interest and Fees
CINT	1.0	Credit Interest on cash balances
CO	1.0	Correct
CORP	1.0	Corporate Actions including splits, mergers, acquisitions, etc. Summary of the corporate action will be include in the Description field
COVER	1.0	Cover Short
DEL	1.0	Transfer of Securities (outgoing)
DEP	1.0	Deposit of Funds (including cash transferred in)
DINT	1.0	Debit Interest on cash balances and hard to borrow fees
DIV	1.0	Dividends
DIVACC	1.1	Dividend Accrual Activity
DIVR	1.0	Dividend Reinvestment
DVPCA	1.2	Cancelled DVP
DVPIN	1.2	Incoming DVP
DVPOUT	1.2	Outgoing DVP

Code	Version	Description
EXE	1.0	Exercise
EXP	1.0	Expire
FRTAX	1.0	Foreign Tax Withholding
INSDEPXFR	1.97	Insured Deposit Transfer
INTACC	1.1	Interest Accrual Activity
INTP	1.0	Investment Interest Paid (from Bonds, Notes)
INTR	1.0	Investment Interest Received (from Bonds, Notes)
MFEE	1.0	Management Fee
OFEE	1.0	Other Fees including market data, order cancellations, etc.
PIL	1.0	Payment in Lieu of Dividends
REC	1.0	Receipt of Securities (incoming)
SCOM	1.0	Settled Commission
SELL	1.0	Sell
SHORT	1.0	Sell Short
STAX	1.0	Sales Tax (Canada PST/GST/HST)
TTAX	1.0	Transaction tax records that are reported separately from trades (i.e., daily trading charges).
WITH	1.0	Withdrawal of Funds (including cash transferred out)

Sample Files

This chapter includes a sample of each type of reporting file. The following samples are included:

Activity File Sample

Positions File Sample

Securities File Sample

Account File Sample

Because of the limitations of the page size in this document, line breaks appear in the file samples where they would not appear in your actual reporting files. In your actual files, the lines will not break as shown on these pages.

Activity File Sample

"H","I000000","Activity","20100407","16:02:38","20100329","1.0"

"D","I000000","","","","","CAD","EUR","20100329","20100329","WITH","0","0","-14.88","0","0","0","-14.88","-10.8158","",,"CASH TRANSFER (INTERNAL)"

"D","I000000","","","","","AUD","EUR","20100328","20100328","ADJ","0","0","4","0","0","0","4","2.7211","",,"CLIENT FEE (U000001, Commission)"

"D","U000001","37036548","DE000A0F6MD5","PRA","STK","EUR","EUR","20100329","20100331","SELL","-300","7.776","-2332.8","0","-6","0","2326.8","2326.8","405346125","FI","TRADE PRAKTIKER BAU-UND HEIMWERK A"

"D","U000001","16656002","831756101","SWHC","STK","USD","EUR","20100329","20100401","SELL","-100","3.89","-389","0","-4","0","385","285.6007","405366568","FI","TRADE SMITH & WESSON HOLDING CORP"

"D","U000002","57540389","00211Y100","ABIO","STK","USD","EUR","20100329","20100401","BUY","200","5.63","1126","0","-4","0","-1130","-838.2566","405884065","","TRADE ARCA BIOPHARMA INC"

"D","U000002","73897732","NL0009311653","PHI.RTS","STK","EUR","EUR","20100326","20100326","
CORP","75","0","0","0","0","0","0","0","","",,"(NL0000009538) DIVIDEND RIGHTS ISSUE PHI.RTS 1

FOR 1 (PHI.RTS, PHILIPS ELECTRONICS RTS 20100423, NL0009311653)"

"D","U000003","48671810","","C ODAX JUN 10
5600","OPT","EUR","EUR","20100329","20100330","COVER","3","630","9450","0","-6","0","-9456","-
9456","186698987","FI","TRADE DAX 18JUN10 5600 C"

"D","U000003","51913461","","P ODAX JUN 10
5900","OPT","EUR","EUR","20100329","20100330","SHORT","-4","116.5","-2330","0","-
8","0","2322","2322","186699354","","TRADE DAX 18JUN10 5900 P"

"D","U000003","","","","","USD","EUR","20100329","20100329","DEP","0","0","12.07","0","0","0","12.07","
8.9538","",,"CASH TRANSFER (INTERNAL)"

"D","U000003","68734498","","FDAX JUN
10","FUT","EUR","EUR","20100329","20100329","ADJ","0","0","-11625","0","0","0","-11625","-
11625","",,"Position MTM"

"D","U000004","","","",,"EUR","EUR","20100326","20100326","OFEE","0","0","-0.5","0","0","0","-0.5","-
0.5","",,"ORDER CANCELLATION FEE"

"D","U000005","4081863","AU000000TLS2","TLS","STK","AUD","EUR","20100326","20100326","DIV","
0","0","140","0","0","0","140","95.2392","",,"TLS(AU000000TLS2) DIVIDEND .14 AUD PER SHARE
(Ordinary Dividend)"

"D","U000006","12087792","","EUR.USD","CASH","USD","EUR","20100329","20100331","SELL","-
50000","1.3427","67135","0","-5.0041","0","0","0","405320736","","TRADE EUR.USD"

"D","U000006","12087792","","EUR.USD","CASH","USD","EUR","20100329","20100331","BUY","5000
0","1.3438","-67190","0","-5.0082","0","0","0","405320977","","TRADE EUR.USD"

"D","U000006","68734629","","FESX JUN 10","FUT","EUR","EUR","20100329","20100330","SHORT","-
1","2883","-28830","0","-2","0","58","58","186687186","","TRADE ESTX50 18JUN10"

"D","U000006","68734629","","FESX JUN
10","FUT","EUR","EUR","20100329","20100330","COVER","1","2879","28790","0","-2","0","-22","-
22","186749380","FI","TRADE ESTX50 18JUN10"

"D","U000006","70593545","","WFS
120121P00017000","OPT","USD","EUR","20100329","20100330","BUY","7","2.98","2086","0","-
24.5","0","-2110.5","-1565.6111","405634798","","TRADE XLF 21JAN12 17 P"

"D","U000006","12087792","","EUR.USD","CASH","USD","EUR","20100329","20100331","SELL","-
3000","1.35","4050","0","-3.7269","0","0","0","405332983","","TRADE EUR.USD"

"D","U000006","4656","035128206","AU","STK","USD","EUR","20100329","20100329","DIV","0","0","3.
7","0","0","0","3.7","2.7447","",,"AU(US0351282068) DIVIDEND .094957 USD PER SHARE (Ordinary
Dividend)"

"D","U000007","32923757","361652209","GFIG","STK","USD","EUR","20100329","20100329","DIV","0",
"0","4","0","0","0","4","2.9673","",,"GFIG(US3616522096) DIVIDEND .05 USD PER SHARE (Ordinary
Dividend)"

"D","U000007","32923757","361652209","GFIG","STK","USD","EUR","20100329","20100329","FRTAX"
,"0","0","-0.6","0","0","0","-0.6","-0.4451","",,"GFIG(US3616522096) DIVIDEND .05 USD PER SHARE -
US TAX"

"D","U000007","4173010","269246104","ETFC","STK","USD","EUR","20100329","20100329","REC","4
500","1.1498","6975","0","0","0","0","0","","","TRANSFER E*TRADE FINANCIAL CORPORATION"

"T","24"

Positions File Sample

"H","I000000","Position","20100407","16:02:38","20100329","1.0"

"D","I000000","","","","CASH","CAD","EUR","11858.472","8619.5675","0","0","0","0","0","0",""

"D","I000000","","","","CASH","EUR","EUR","34328.9193","34328.9193","0","0","0","0","0","0",""

"D","I000000","","","","CASH","USD","EUR","38437.9601","28514.0475","0","0","0","0","0","0",""

"D","U000001","8819098","DE0005103006","ADV","STK","EUR","EUR","1250","0","3.6249","4531.0874
","4531.0874","4.05","5062.5","5062.5",""

"L","U000001","8819098","DE0005103006","ADV","STK","EUR","EUR","361","0","3.8711","1397.455","
1397.455","4.05","1462.05","1462.05","20100324"

"L","U000001","8819098","DE0005103006","ADV","STK","EUR","EUR","79","0","3.8953","307.7321","307.7321","4.05","319.95","319.95","20100324"

"L","U000001","8819098","DE0005103006","ADV","STK","EUR","EUR","295","0","3.5001","1032.5203","1032.5203","4.05","1194.75","1194.75","20100322"

"L","U000001","8819098","DE0005103006","ADV","STK","EUR","EUR","112","0","3.5172","393.9239","393.9239","4.05","453.6","453.6","20100322"

"L","U000001","8819098","DE0005103006","ADV","STK","EUR","EUR","403","0","3.4726","1399.4561","1399.4561","4.05","1632.15","1632.15","20100319"

"D","U000001","13605597","DE0005493092","BVB","STK","EUR","EUR","3635","0","1.1612","4220.9671","4220.9671","1.15","4180.25","4180.25",""

"L","U000001","13605597","DE0005493092","BVB","STK","EUR","EUR","661","0","1.1629","768.6877","768.6877","1.15","760.15","760.15","20100326"

"L","U000001","13605597","DE0005493092","BVB","STK","EUR","EUR","1965","0","1.1603","2279.9077","2279.9077","1.15","2259.75","2259.75","20100326"

"L","U000001","13605597","DE0005493092","BVB","STK","EUR","EUR","1009","0","1.1619","1172.3717","1172.3717","1.15","1160.35","1160.35","20100326"

"D","U000002","71772004","","C CBK APR 10 620","OPT","EUR","EUR","-1","0","0.17","-17","-17","0.42","-42","-42",""

"L","U000002","71772004","","C CBK APR 10 620","OPT","EUR","EUR","-1","0","0.17","-17","-17","0.42","-42","-42","20100312"

"D","U000002","71778947","","C INN APR 10 740","OPT","EUR","EUR","-1","0","0.18","-18","-18","0.21","-21","-21",""

"L","U000002","71778947","","C INN APR 10 740","OPT","EUR","EUR","-1","0","0.18","-18","-18","0.21","-21","-21","20100325"

"D","U000003","37451201","916896103","UEC","STK","USD","EUR","900","0","3.5139","3162.5","2346.0058","3.22","2898","2149.7944",""

"L","U000003","37451201","916896103","UEC","STK","USD","EUR","200","0","3.225","645","478.4739","3.22","644","477.7321","20100126"

"L","U000003","37451201","916896103","UEC","STK","USD","EUR","100","0","3.205","320.5","237.7533","3.22","322","238.866","20100126"

"L","U000003","37451201","916896103","UEC","STK","USD","EUR","100","0","3.7","370","274.4734","3.22","322","238.866","20091013"

"L","U000003","37451201","916896103","UEC","STK","USD","EUR","200","0","3.6525","730.5","541.8995","3.22","644","477.7321","20091013"

"L","U000003","37451201","916896103","UEC","STK","USD","EUR","100","0","3.655","365.5","271.1352","3.22","322","238.866","20091013"

"L","U000003","37451201","916896103","UEC","STK","USD","EUR","100","0","3.655","365.5","271.1352","3.22","322","238.866","20091013"

"L","U000003","37451201","916896103","UEC","STK","USD","EUR","100","0","3.655","365.5","271.1352","3.22","322","238.866","20091013"

"D","U000004","68734498","","FDAX JUN 10","FUT","EUR","EUR","-10","0","6038.42","-1509605","-1509605","6166.5","-1541625","-1541625",""

"L","U000004","68734498","","FDAX JUN 10","FUT","EUR","EUR","-10","0","6038.42","-1509605","-1509605","6166.5","-1541625","-1541625","20100319"

"D","U000004","57634104","DE000TB2SNG3","TB2SNG","WAR","EUR","EUR","1000","0","1.758","1758","1758","0.67","670","670",""

"L","U000004","57634104","DE000TB2SNG3","TB2SNG","WAR","EUR","EUR","1000","0","1.758","1758","1758","0.67","670","670","20090604"

"T","31"

Securities File Sample

"H","I000000","Security","20100407","16:02:39","20100329","1.0"

"D","4005","STK","013817101","AA","ALCOA INC","","1","","","","",""

"D","4044","STK","023139108","ABK","AMBAC FINANCIAL GROUP INC","","1","","","","",""

"D","4065","STK","002824100","ABT","ABBOTT LABORATORIES","","1","","","","",""

"D","14106","STK","DE0005439004","CON","CONTINENTAL AG O.N.","","1","","","","",""

"D","14121","STK","DE0005140008","DBK","DEUTSCHE BANK AG NA O.N","","1","","","","",""

"D","14130","STK","DE0006099005","DOU","DOUGLAS HOLDING O.N.","","1","","","","",""

"D","53240265","WAR","DE000CG0KWA2","CG0KWA","DAX 14DEC10 7000 C","","1","","","","",""

"D","53509804","FUT","","ZL MAY 10","TRADE ZL 14MAY10","ZL","60000","20100514","","","",""

"D","53782318","OPT","","VBX 110122C00040000","ABX 22JAN11 40 C","ABX","100","20110122","C","40","",""

"D","53784438","OPT","","VEC 110122C00030000","CHK 22JAN11 30 C","CHK","100","20110122","C","30","",""

"D","53785216","OPT","","VYC 110122C00025000","CSCO 22JAN11 25 C","CSCO","100","20110122","C","25","",""

"D","53785541","OPT","","ZBV 110122C00025000","DBA 22JAN11 25 C","DBA","100","20110122","C","25","",""

"D","56204177","FOP","","P OZC MAY 10 3500","ZC MAY10 3.5 P","ZC MAY 10","5000","20100423","P","3.5","",""

"D","56204339","FOP","","P OZC MAY 10 3000","ZC MAY10 3 P","ZC MAY 10","5000","20100423","P","3","",""

"D","56491940","FUT","","HEM0","HE 16JUN10","HE","40000","20100616","","","",""

"D","58700633","FUT","","ZB JUN 10","ZB 21JUN10","ZB","1000","20100621","","","",""

"D","58700673","FUT","","ESM0","ES 18JUN10","ES","50","20100618","","","",""

"D","58723891","FUT","","SAPG APR 10","TRADE SAP 16APR10 (STK) ","SAP","50","20100416","","","",""

"D","60591038","STK","16936H107","CHGI","TRADE CHINA CARBON GRAPHITE GROUP","","1","","","","",""

"D","60640310","STK","CA48213T1084","JE.UN","JUST ENERGY INCOME FUND","","1","","","","",""

"D","60715923","STK","59140T103","MRNJ","METATRON INC","","1","","","","",""

"D","61369889","WAR","NL0009188721","AA1WQR","DTE 15SEP10 9 C","","1","","","","",""

"D","61370995","WAR","DE000CG91LX6","CG91LX","DTE 11JUN10 10 C","","1","","","","",""

"D","61412754","WAR","DE000DB4KJ67","DB4KJ6","S92 11JUN10 50 P","","1","","","","",""

"D","69123264","OPT","","OSC 110122C00010000","EGO 22JAN11 10 C","EGO","100","20110122","C","10","",""

"D","69132244","STK","DE000A0Z2ZZ5","FNTN","TRADE FREENET AG","","1","","","","",""

"D","69142758","OPT","","C ODAX SEP 10 6200","DAX 17SEP10 6200 C","DAX","5","20100917","C","6200","",""

"D","73897732","STK","NL0009311653","PHI.RTS","PHILIPS ELECTRONICS RTS 20100423","","1","","","","",""

"T","30"

Account File Sample

"H","I000000","Account","20100407","16:02:38","20100329","1.0"

"D","I000000","Test Broker","123 Anywhere Ave","Floor 2","Greenwich","CT","06830","United States","Broker Master","Limited Liability Company","EUR"

"D","U000001","John Doe","123 Anywhere Pl","","Greenwich","CT","06830","United States","Broker Client","Individual","EUR"

"D","U000002","Jane Doe","123 Anywhere St","","Greenwich","CT","06830","United States","Broker Client","Individual","EUR"

"D","U000003","John Doe and Jane Doe","123 Anywhere Ct","","Greenwich","CT","06830","United States","Broker Client","Joint","EUR"

"T","6"

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