**Large Open Positions Reporting (LOPR)**

# LOPR CSV Record Layouts for Approved Participants

**Equities**
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TSX Venture Exchange
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CDCC
Montréal Climate Exchange

**Fixed Income**
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**Data**
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# Document Authorizations

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# Document History

| Version. | Date | Change Description |
|---|---|---|
| 1.0 | 2011-02-07 | Initial Version |
| 1.1 | 2011-03-02 | Minor text updates and inclusions. |
| 1.2 | 2011-04-15 | • Modifications to field name value for Omnibus within Account Type, field length for State from 2 to 24 characters, and field length for CallPutCode from 1 to 4.<br>• Modified field names from all uppercase characters to initial uppercase characters.<br>• Changed client from MX-R to Approved Participants on Cover and headers |
| 1.3 | 2011-05-27 | • Changed the following field names:<br>  • ACCOUNTOWNERID to Owner Id<br>  • ACCOUNTRISK to HedgeSpec<br>  • ACCOUNTOWNERNAME to Name<br>  • STATENAME to State<br>• For field name AccountType, changed the value for 'Omnibus' from O to 3 |
| 1.4 | 2011-06-30 | • Inserted new reference for field Owner ID.<br>• Added new section 1.3.3 Account Owner ID<br>• Position Record table: changed REQ/OPT values in for fields; ClassSymbol, ExpirationDate, CallPutCode, and StrikePrice<br>• Removed **Note** from field ExternalSymbol and replaced it with table footnote<br>• Added a table footnote #4 for fields; ClassSymbol, ExpirationDate, CallPutCode, and StrikePrice<br>• Added missing semi-colon after CountryCode in Account Record Header |

| Version. | Date | Change Description |
|---|---|---|
| 1.5 | 2013-01-30 | • Table in section 1.1 Account Record:<br>   • Field 'OwnerId', updated reference<br>   • Field 'HedgeSpec', updated Note<br>• Table in section 1.2 Position Record:<br>   • Modified note #4<br>• Removed section 1.3.3 Account Owner ID |

## Document Notes

| Date. | Description |
|---|---|
| 2011-03-02 | Document received a Document Id and updated title |
|  |  |

## Typographic Conventions

| Convention | Meaning |
|---|---|
| Abbreviated menu commands | This document uses abbreviated menu.<br>For example, "Click **Display > Toolbars > Standard**" means that you should click the **Display** menu, point to **Toolbars**, and click the **Standard** entry. |
| **Boldface type** | **Boldface** type is used for commands, keywords, file names URLs, or other information that you must use literally.<br>Name of windows, dialogs, and other controls also appear in boldface type. |
| Initial Capital Letters | The first letter of the names of menus, dialog boxes, dialog box elements, and commands are capitalized. |
| <Text in angle brackets> | Angle brackets are used for variables and values that you must provide. |
| **Emphasized type** | **Emphasized** type is used for words and phrases that need to be emphasized, as for new terms defined in the text.<br>Italicized type is also used for foreign languages terms. |
| Monospace | Code and script examples appear in a monospace font. |
| Plus sign in text | Keyboard shortcuts are indicated by a plus sign separating key names.<br>For example, **Ctrl+F1** means that you must press the **Ctrl** and **F1** keys at the same time. |

# Table of Contents

# 1 CSV Record Layouts

The following tables define the Comma Separated Values (CSV) that are required for import into the Position Report Manager for both the Account Record and the Position Record.

**Note:** Fields must be separated by the semi-colon (;) character.

Not all fields are mandatory. That being the case, the following legend will be used for the Req./Opt. column:

**R** = Required

**O** = Optional

For the **FMT** column, the following legend will be used:

**A** = Alphabetic

**N** = Numeric (digits 0 thru 9)

**X** = Alphanumeric

**Note:** The header line is mandatory, and must appear as the first line in the .csv file(s) for import of both the accounts and positions records. Refer to section 1.4, Header Samples for examples of the header line.

## 1.1 Account Record

| ACCOUNT DATA | FMT | MAX. LGTH | DEFINITION | REQ./ OPT |
|---|---|---|---|---|
| AffiliatedCie | X | 24 | If the Account Owner has affiliations to a company, the company name is indicated. | O |
| AccountNumber | X | 16 | Account number of the owner at the Approved Participant system. | R |
| AccountType | X | 1 | Type of account. (for definitions, refer to 1.3.1, Account Type) Acceptable values are: 1 = Client 2 = Firm 8 = Market Maker 3 = Omnibus 4 = Professional | R |
| AccountOwnerType | A | 1 | Type of owner. (for definitions, refer to 1.3.2, Account Owner Type) Allowable Values are: A = Canadian Bank B = Foreign Bank C = Canadian Broker | R |

| ACCOUNT DATA | FMT | MAX. LGTH | DEFINITION | REQ./ OPT |
|---|---|---|---|---|
| | | | D = Foreign Broker<br>E = Fund Manager<br>F = Pension Fund<br>G = Government and State Owned Companies<br>H = Retail Client<br>I = Insurance Company<br>J = Miscellaneous<br>K = Hedge Funds<br>L = Mutual Funds<br>M = CTA (Commodity Trading Advisor)<br>N = Corporate<br>O = Proprietary Trading Firms Primarily Algorithmic<br>P = Proprietary Trading Firms Local | |
| OwnerId | X | 24 | Account Owner's unique identification.<br>(Refer to LOPR Regulatory Requirements Guide for Canadian and Foreign Approved Participants) | R |
| HedgeSpec | A | 1 | Hedger or Speculator<br>Acceptable values are:<br>H = Hedger<br>S = Speculator<br>**Note:** If unavailable for Options, then default value is **S**. | R |
| Name | A | 25 | Account Owner Name | R |
| Address | X | 48 | Account Owner address | R |
| City | A | 24 | Account Owner City name | R |
| State | A | 24 | Account Owner State Code | R |
| ZipPostalCode | X | 12 | Zip or Postal Code | R |
| Phone | N | 24 | Account Owner Phone number with international extension when applicable<br>**Note:** No special characters accepted, i.e., ( ) − | O |
| Fax | N | 24 | Account Owner FAX number with international extension when applicable<br>**Note:** No special characters accepted, i.e., ( ) − | O |

| ACCOUNT DATA | FMT | MAX. LGTH | DEFINITION | REQ./ OPT |
|---|---|---|---|---|
| Email | X | 48 | Account Owner Email address | O |
| CountryCode | X | 2 | ISO Country code | R |

## 1.2    Position Record

| POSITION DATA | FMT | MAX. LGTH | DATA DEFINITION | REQ/ OPT |
|---|---|---|---|---|
| ReportDate | N | 8 | The date of the end-of-day position being reported. Format YYYYMMDD | R |
| AccountNumber | X | 16 | Account number of the owner at the Approved Participant system. | R |
| ExternalSymbol | X | 30 | Identification of a SOLA Instrument by MX<br>Optional – Can be filled if known | O [1] |
| ClassSymbol | X | 20 | Symbol for all series of an Option or Ticker Symbol for a Future | O [2] |
| ExpirationDate | N | 8 | The Expiration Date<br>Format YYYYMMDD | O [2] |
| CallPutCode | A | 4 | Acceptable values are:<br>C or Call<br>P or Put<br>**Note:** either a single letter or the full text is acceptable. | O [2,3] |
| StrikePrice | X | 10 | Price format up to 3 decimals.<br>**Example:** 12.875 | O [2,3] |
| LongQuantity | N | 8 | Quantity on long positions<br>Max of 99 999 999 [4] | R |
| ShortQuantity | N | 8 | Quantity on Short positions<br>Max of 99 999 999 [4] | R |

1.  If External Symbol is known and filled, it takes precedence over the detailed description of the instrument (ClassSymbol, Expiration Date, CallPutCode, and Strike Price). In other words, the detailed description is ignored.

2.  If ExternalSymbol is filled, ClassSymbol, ExpirationDate, CallPutCode, and StrikePrice do not need to be filled.

3.  Required for Options, optional for Futures.

4.  Quantity must be positive. If both Long and Short Quantities are available, they must be reported on the same record, not separately. If both empty, Position will be rejected.

## 1.3    Definitions

### 1.3.1    Account Type

| Account Type | Definition |
|---|---|
| Client | Means an order for a security or a derivative instrument entered for the account of a customer of any Approved Participant, or of a customer of a related firm of an Approved Participant, but does not include an order entered for an account in which an Approved Participant, a related firm of an Approved Participant, a person approved by the Bourse or a restricted trading permit holder has a direct or indirect interest, other than an interest in a commission charged. |
| Firm | Means an order for a security or a derivative instrument for an account in which the Approved Participant or a related firm of the Approved Participant has a direct or indirect interest, other than an interest in a commission charged. |
| Market Maker | An account established by an Approved Participant that is confined to transactions executed by and positions carried by the Approved Participant on behalf of a Market-Maker. |
| Omnibus | An account held in the name of an entity or person which may be utilized for recording and clearing the trades of two or more undisclosed customers of the account holder. |
| Professional | Means an order for a security or a derivative instrument for an account in which a director, officer, partner, employee or agent of an Approved Participant or of a related firm of the Approved Participant, a person approved by the Bourse or a restricted trading permit holder has a direct or indirect interest, other than an interest in a commission charged. The Bourse may designate any order as being an order for the account of a professional if, in its opinion, circumstances justify it. |

### 1.3.2    Account Owner Type

| Account Owner Type | Definition |
|---|---|
| Canadian Bank | A Schedule 'A' Bank or Credit Union. |
| Foreign Bank | A Schedule 'B' Bank or a bank based outside Canada. |
| Canadian Broker | A Broker based in Canada that is a member of IIROC. |
| Foreign Broker | A Broker based outside Canada. |
| Fund Manager | A professional who manages various securities and assets to meet his or her clients' specified investment goals (e.g., pool operator, options advisor). |

| Account Owner Type | Definition |
|---|---|
| Pension Fund | Any plan, fund (including pension fund of government-owned corporation or State-owned enterprise), or program that provides retirement income to employees or that includes schemes that result in a deferral of income by employees. |
| Government and State Owned Companies | A Government Ministry or a legal entity created by a government to undertake commercial activities for an owner government. |
| Retail Client | Generally refers to individuals, families and small businesses. |
| Insurance Company | A company that provides insurance coverage to a person or entity that buys an insurance policy |
| Miscellaneous | Refers to all other client types. |
| Hedge Fund | An investment fund open to a limited number of investors, and that takes on investments that carry a higher degree of risk than the risk taken by traditional investment funds. |
| Mutual Funds | A professionally managed investment scheme that pools money from investors and that invests it in various investment securities. |
| CTA (Commodity Trading Advisor) | An asset manager or a firm that invests in the futures market. |
| Corporate | An entity that is engaged in a commercial activity (other than portfolio management   and other than Financial institutions, brokers and Government - owned corporation) that is granted a charter recognizing it as a separate legal entity which has its own rights, privileges, and liabilities and which are distinct from those of its shareholders. |
| Proprietary Trading Firms Primarily Algorithmic | A Trader who trades primarily for his or her own account using a computer programmed with an algorithm. |
| Proprietary Trading Firms Local | A Trader who trades primarily for his or her own account. |

## 1.4    Header Samples

### 1.4.1    Account Record Header

The following is an example of the Account Record Header:

```
AffiliatedCie;AccountNumber;AccountType;AccountOwnerType;OwnerId;HedgeSpec;Name;Address;City;State;ZipPostalCode;Phone;Fax;Email;CountryCode;

Aff;BG1002003;1;E;12345654321;S;Bob Gauthier;1234 Oak Street;Montreal;Quebec;H1H 2O2;5555555555;6666666666;bgauthier@bg.com;CA;
```

### 1.4.2    Position Record Header

The following is an example of the Position Record Header:

```
ReportDate;AccountNumber;ExternalSymbol;ClassSymbol;ExpirationDate;CallPutCode;StrikePrice;LongQuantity;ShortQuantity;

20110228;BG1002003;;ABX;20110122;Call;38.00;275;;
```

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