



Large Open Positions Reporting (LOPR)

LOPR CSV Record Layouts for Approved Participants

LOPR-MR-004E
Document Revision: 1.4
Date of Issue: 2011-06-30

Equities

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TSX Venture Exchange
Equicom

Derivatives

Montréal Exchange
CDCC
Montréal Climate Exchange

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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	<ul style="list-style-type: none">• 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.• Modified field names from all uppercase characters to initial uppercase characters.• Changed client from MX-R to Approved Participants on Cover and headers
1.3	2011-05-27	<ul style="list-style-type: none">• Changed the following field names:<ul style="list-style-type: none">• ACCOUNTOWNERID to Owner Id• ACCOUNTRISK to HedgeSpec• ACCOUNTOWNERNAME to Name• STATENAME to State• For field name AccountType, changed the value for 'Omnibus' from O to 3
1.4	2011-06-30	<ul style="list-style-type: none">• Inserted new reference for field Owner ID.• Added new section 1.3.3 Account Owner ID• Position Record table: changed REQ/OPT values in for fields; ClassSymbol, ExpirationDate, CallPutCode, and StrikePrice• Removed Note from field ExternalSymbol and replaced it with table footnote• Added a table footnote #4 for fields; ClassSymbol, ExpirationDate, CallPutCode, and StrikePrice• Added missing semi-colon after CountryCode in Account Record Header

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. 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. 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. 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. For example, Ctrl+F1 means that you must press the Ctrl and F1 keys at the same time.

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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 Account Type 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	R

ACCOUNT DATA	FMT	MAX. LGTH	DEFINITION	REQ./ OPT
			C = Canadian Broker D = Foreign Broker E = Fund Manager F = Pension Fund G = Government and State Owned Companies H = Retail Client I = Insurance Company J = Miscellaneous K = Hedge Funds L = Mutual Funds M = CTA (Commodity Trading Advisor) N = Corporate O = Proprietary Trading Firms Primarily Algorithmic P = Proprietary Trading Firms Local	
Ownerld	X	24	Account Owner's unique identification. (refer to 1.3.3, Account Owner ID)	R
HedgeSpec	A	1	Hedger or Speculator Acceptable values are: H = Hedger S = Speculator Note: 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 Note: No special characters accepted, i.e., () –	O
Fax	N	24	Account Owner FAX number with international extension when applicable Note: No special characters accepted, i.e., () –	O
Email	X	48	Account Owner Email address	O

ACCOUNT DATA	FMT	MAX. LGTH	DEFINITION	REQ./ OPT
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 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 Format YYYYMMDD	O ²
CallPutCode	A	4	Acceptable values are: C or Call P or Put Note: either a single letter or the full text is acceptable.	O ^{2,3}
StrikePrice	X	10	Price format up to 3 decimals. Example: 12.875	O ^{2,3}
LongQuantity	N	8	Quantity on long positions Max of 99 999 999 ⁴	R
ShortQuantity	N	8	Quantity on Short positions Max of 99 999 999 ⁴	R
<ol style="list-style-type: none"> 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, and Long and/or Short Quantity must be filled. If both are 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.

1.3.3 Account Owner ID

The Account Owner ID field will allow the Division to assign a unique identifier to a Beneficial Account Owner in order to aggregate positions through different account numbers across all approved participants for each said account owner.

The following guidelines are to be used when populating the Account Owner ID field for LOPR with possible escalation when there is a legitimate unavailability of the required information:

- A. For an account in the name of an individual or of a registered¹ or corporate entity owned exclusively² by this individual:

The Account Owner ID unique identifier that must be used are:

- For Canadian residents: last 4 digits of the Social Insurance Number (SIN)
- For U.S. residents : Social Security Number (SSN)
- For other countries residents: similar number such as, for example, tax identification number

If, and only if, the above identifiers are unavailable, approved participants will be allowed to use one of the following identifiers:

1. Internal identifier used by the approved participant to link accounts belonging to the same beneficial account owner within the firm.
 2. Account owner's last name
- B. For an account belonging to multiple individuals (partnerships, joint accounts, investment clubs, registered entities other than corporations, etc):
1. If one of the account owners holds an ownership interest of more than 50% in the account, then use the succession of identifiers found in A) above related to this account owner.
 2. For all other circumstances populate field with account's name (e.g. Mr. & Mrs. Smith, ABC Investment club etc..). Please note that the Account Owner ID field can accommodate up to 24 characters. If the full account name should exceed 24 characters, create an acronym from the entity's legal name. (Do not hesitate to contact the Regulatory division for guidance).
- C. For an account belonging to a Corporation other than a Corporation 100% owned by one individual (see A) above:
1. If the corporation is more than 50% owned by an individual, then use the succession of identifiers found in A) above related to this account owner.
 2. If the corporation is more than 50% owned by another corporation, then use the incorporation number of the controlling corporation.
 3. For other cases, the Account Owner unique identifier that must be used is the incorporation number of the corporation in whose name the account is opened.

¹ The term " registered " means a business name that has been registered by an individual in order to reserve that name. A registered entity is not a corporation.

² An example of a corporation exclusively owned by an individual is a personal holding corporation created for tax or estate planning purposes.

If, and only if, the above identifiers are not available, approved participants will be allowed to use one of the following identifiers:

1. Internal identifier used by the approved participant to link accounts belonging to the same beneficial account owner within the firm.
 2. Account owner corporate legal name. Please note that the Account Owner ID field can accommodate up to 24 characters. If the full account owner corporate legal name should exceed 24 characters create an acronym from the legal name. (Do not hesitate to contact the Regulatory division for guidance).
- D. For any account not covered in sections A) B) or C)
1. Registration number (e.g.: charitable organization)
 2. Internal identifier used by the approved participant to link accounts belonging to the same beneficial account owner within the firm.

Account owner legal name. Please note that the Account Owner ID field can accommodate up to 24 characters. If the full account owner legal name should exceed 24 characters create an acronym from the legal name. (Do not hesitate to contact the Regulatory division for guidance).

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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