Reporting Integration Tool
Developer's Guide

Interactive Brokers

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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
- » Reporting File Types
- » Requesting a Reporting Data Feed
- » File Naming Convention
- » Configuring Reporting Data Files
- » Transmitting Files

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) 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** - This optional file type contains cash balances in total, and for the securities and futures segments of your account.

» **P&L** - This optional file 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.

» 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.

» 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.

We strongly recommend that you request PGP Encryption to protect your data files. If you select this option, 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.

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File Layouts

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

» Activity File Layout
» Positions File Layout
» Securities File Layout
» Account File Layout
» Cash Report File Layout
» P&L File Layout
» NAV File Layout
» Asset Types
» Activity Codes

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)
File Type	Alphanumeric	1.0	Activities (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.

Activity Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	D
Account ID	Alphanumeric	1.0	Account number
Internal Asset ID	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.

Column	Type	Version	Comments
Security ID	Alphanumeric	1.0	US Security - CUSIP Foreign security - ISIN Only for applicable securities
Symbol	Alphanumeric	1.0	Empty for Asset Type CASH
BBG Ticker	Alphanumeric	1.91	Bloomberg ticker
Bloomberg Global ID	Alphanumeric	1.94	Bloomberg Global ID
Security Description	Alphanumeric	1.9	Description of the security
Asset Type	Alphanumeric	1.0	For more information, see Asset Types.
Currency	Alphanumeric	1.0	Currency of the asset
Base Currency	Alphanumeric	1.0	Base currency of the account
Trade Date	Alphanumeric	1.0	CCYYMMDD (date format configurable)
Trade Time	Alphanumeric	1.9	Time of the trade, in HH:mm:ss format
Settle Date	Alphanumeric	1.0	CCYYMMDD (date format configurable)
Activity Code	Alphanumeric	1.0	For more information, see **Activity Codes**.
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
Unit Price	Numeric	1.0	
Gross Amount	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),

Column	Type	Version	Comments
			bond pricing (/100), etc.
SEC Fee	Numeric	1.0	
Commission	Numeric	1.0	Negative amount indicates commission charged. Positive amount indicates commission rebate. For Forex trades, the commission is reported in base currency.
Tax	Numeric	1.0	
Net Amount in currency of asset	Numeric	1.0	Total cash received or delivered. Not included on Forex trades. For Futures and CFDs, this is the transaction MTM.
Net Amount in Base	Numeric	1.0	Total cash received or delivered. For Futures and CFDs, this is the transaction MTM.
Trade Reference ID	Alphanumeric	1.0	Trade ID, unless cancel or correction, then it is the original Trade ID
Tax Basis Election	Alphanumeric	1.0	For trades, represents the tax basis election. Values are: FI for FIFO (First In, First Out), LI for LIFO (Last In, First Out) or ML Maximize Losses. Only applies to trades.
Description	Alphanumeric	1.0	Activity description
FX Rate to Base	Numeric	1.1	Conversion rate from asset currency to base currency.
Contra Party Name	Alphanumeric	1.2	For DVP records that represent the contra broker.
Contra Party ID	Alphanumeric	1.3	For DVP records, the contra broker's ID.
Exchange	Alphanumeric	1.5	Included for trades.

Column	Type	Version	Comments
Master Account ID	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.

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
Record ID	Alphanumeric	1.0	D for position summary, or L for tax lot
Account ID	Alphanumeric	1.0	Account number
Internal Asset ID	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.
Security ID	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
BBG Ticker	Alphanumeric	1.91	Bloomberg ticker
Bloomberg Global ID	Alphanumeric	1.94	Bloomberg Global ID
Orginating Order ID	Numeric	1.94	Order ID of the originating order
Security Description	Alphanumeric	1.9	Description of the security
Asset Type	Alphanumeric	1.0	For more information, see Asset Types.
Currency	Alphanumeric	1.0	Currency of the asset
Base Currency	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

Column	Type	Version	Comments
Quantity in Base	Numeric	1.0	Applies only for Asset Type CASH As of Trade Date. Positive quantity indicates long; negative quantity indicates short.
Cost Price	Numeric	1.0	Average cost price in currency of the asset
Cost Basis	Numeric	1.0	Cost basis in the currency of the asset
Cost Basis in Base	Numeric	1.0	Cost basis in the base currency of the account
Market Price	Numeric	1.0	Current market price in the currency of the asset
Market Value	Numeric	1.0	Current market value in the currency of the asset
Market Value in Base	Numeric	1.0	Current market value in the base currency of the account
Open Date/Time	Alphanumeric	1.0	For tax lot rows, the open date and time. Only applies to tax lot rows.
FX Rate to Base	Numeric	1.1	Conversion rate from asset currency to base currency.
Report Date	Alphanumeric	1.4	CCYYMMDD Data On Record As-Of Date (date format configurable)
Settled Quantity	Numeric	1.5	Populated for cash records only.
Settled Quantity in Base	Numeric	1.5	Populated for cash records only.
Master Account ID	Alphanumeric	1.6	Account ID of the master account.
VAN	Alphanumeric	1.6	Virtual Account Number
BondAccrualInterest	Numeric	1.93	The amount of interest accrued on bonds. Populated for the BOND asset category where available.

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 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.

Security Record

Column	Type	Version	Comments
Record ID	Alphanumeric	1.0	D
Internal Asset ID	Numeric	1.0	Internal unique identifier for all asset types.
Asset Type	Alphanumeric	1.0	For more information, see Asset Types.

Column	Type	Version	Comments
Security ID	Alphanumeric	1.0	US Security - CUSIP Foreign security - ISIN Only for applicable securities
Symbol	Alphanumeric	1.0	Empty for Asset Type CASH
BBG Ticker	Alphanumeric	1.91	Bloomberg ticker
BBG Ticker + Exchange Code	Alphanumeric	1.91	Bloomberg ticker + exchange code
Description	Alphanumeric	1.0	Security Name
Bloomberg Global ID	Alphanumeric	1.94	Bloomberg Global ID
Underlying Symbol	Alphanumeric	1.0	For derivatives
Multiplier	Numeric	1.0	
Expiration Date	Alphanumeric	1.0	CCYYMMDD Option or Future expiration date (date format configurable)
Option Type	Alphanumeric	1.0	P for Put, C for Call
Option Strike	Numeric	1.0	Strike price
Maturity Date	Alphanumeric	1.0	Bond maturity date
Issue Date	Alphanumeric	1.0	Note issue date

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
Record ID	Alphanumeric	1.0	D
Account ID	Alphanumeric	1.0	Account number
Account Title	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
Postal Code	Alphanumeric	1.0	Postal code
Country	Alphanumeric	1.0	Country
Account Type	Alphanumeric	1.0	Account Type
Customer Type	Alphanumeric	1.0	Customer Type
Base Currency	Alphanumeric	1.0	Base Currency
Master Account ID	Alphanumeric	1.6	
VAN	Alphanumeric	1.6	Virtual Account Number
Account Capabilities	Alphanumeric	1.7	Account Capabilities: Cash, Reg T Margin, Portfolio Margin
Trading Permissions	Alphanumeric	1.7	Asset class
Account Alias	Alphanumeric	1.8	Account alias
Email Address	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)

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
Record ID	Alphanumeric	1.0	D
Account ID	Alphanumeric	1.0	Account number
Currency	Alphanumeric	1.0	Currency
Is Base Currency	Alphanumeric	1.0	Is this your base currency (Y or N)
Description	Alphanumeric	1.0	Description of the item. This matches the line labels in an activity statement.

Column	Type	Version	Comments
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.
IB-UKL	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 configurable)
Run Time	Alphanumeric	1.0	HH:MM:DD in 24 hour format System Clock Time

Column	Type	Version	Comments
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
Account ID	Alphanumeric	1.0	Account number
Internal Asset ID	Numeric	1.0	Internal unique ID for the asset type.
Security ID	Alphanumeric	1.0	US Security - CUSIP Foreign security - ISIN Only for applicable securities
Symbol	Alphanumeric	1.0	Empty for asset type CASH
BBG Ticker	Alphanumeric	1.91	Bloomberg ticker
Description	Alphanumeric	1.0	Security name
Bloomberg Global ID	Alphanumeric	1.94	Bloomberg Global ID
Asset Type	Alphanumeric	1.0	For more information, see Asset Types.
Currency of the Asset	Alphanumeric	1.0	Currency of the asset
Report Date	Alphanumeric	1.0	CCYYMMDD (date format configurable)
Position MTM in local	Numeric	1.0	Position mark-to-market profit or loss in local currency
Position MTM in base	Numeric	1.0	Position mark-to-market profit or loss in base currency
Transaction MTM in local	Numeric	1.0	Transaction mark-to-market profit or loss in local currency

Column	Type	Version	Comments
Transaction MTM in base	Numeric	1.0	Transaction mark-to-market profit or loss in base currency
Realized ST PNL in local	Numeric	1.0	Realized short-term profit or loss in local currency
Realized ST PNL in base	Numeric	1.0	Realized short-term profit or loss in base currency
Realized LT PNL in local	Numeric	1.0	Realized long-term profit or loss in local currency
Realized LT PNL in base	Numeric	1.0	Realized long-term profit or loss in base currency
Unrealized ST PNL in local	Numeric	1.0	Unrealized short-term profit or loss in local currency
Unrealized ST PNL in base	Numeric	1.0	Unrealized short-term profit or loss in base currency
Unrealized LT PNL in local	Numeric	1.0	Unrealized long-term profit or loss in local currency
Unrealized LT PNL in base	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)
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
Record ID	Alphanumeric	1.0	D
Account ID	Alphanumeric	1.0	Account number
Base Currency	Alphanumeric	1.0	Base currency of the account
Cash	Numeric	1.0	The total amount of cash as of the report date.
Cash Collateral	Numeric	1.0	The total amount of SLB cash collateral as of the report date.

Column	Type	Version	Comments
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 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.
SoftDollars	Numeric	1.0	The total amount of soft dollars as of the report date.
Totals	Numeric	1.0	The total NAV as of the report date.
TWR	Numeric	1.94	Time-weighted return.

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)
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
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 » Position MTM (Futures, CFDs) » Price Adjustments (Futures, CFDs)
ASSIGN	1.0	Assignment
BUY	1.0	Buy
CA	1.0	Cancel
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

Code	Version	Description
DVPCA	1.2	Cancelled DVP
DVPIN	1.2	Incoming DVP
DVPOUT	1.2	Outgoing DVP
EXE	1.0	Exercise
EXP	1.0	Expire
FRTAX	1.0	Foreign Tax Withholding
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)
SELL	1.0	Sell
SHORT	1.0	Sell Short
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, Com-
mission)"

"D","U000001","37036548","DE000A0F6MD5","PRA","STK","EUR","EUR","20-
100329","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","2010-
0329","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","2010-
0329","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","94-
50","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","201-
00326","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","50000","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","287-
90","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","2010-
0329","20100329","DIV","0","0","4","0","0","0","4","2.9673","",,"GF-
IG(US3616522096) DIVIDEND .05 USD PER SHARE (Ordinary Dividend)"

"D","U000007","32923757","361652209","GFIG","STK","USD","EUR","2010-
0329","20100329","FRTAX","0","0","-0.6","0","0","0","-0.6","-
0.4451","",,"GFIG(US3616522096) DIVIDEND .05 USD PER SHARE - US
TAX"
```

```
329","20100329","REC","4500","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","125-
0","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","20-
100324"

"L","U000001","8819098","DE0005103006","ADV","STK","EUR","EUR","79"-
,"0","3.8953","307.7321","307.7321","4.05","319.95","319.95","20100-
324"

"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","201003-
22"

"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","36-
35","0","1.1612","4220.9671","4220.9671","1.15","4180.25","4180.2-
5",""

"L","U000001","13605597","DE0005493092","BVB","STK","EUR","EUR","66-
1","0","1.1629","768.6877","768.6877","1.15","760.15","760.15","201-
00326"

"L","U000001","13605597","DE0005493092","BVB","STK","EUR","EUR","19-
65","0","1.1603","2279.9077","2279.9077","1.15","2259.75","2259.75"-
,"20100326"

"L","U000001","13605597","DE0005493092","BVB","STK","EUR","EUR","10-
09","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

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"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","Green-
wich","CT","06830","United States","Broker Master","Limited Liab-
ility Company","EUR"

"D","U000001","John Doe","123 Anywhere Pl","","Green-
wich","CT","06830","United States","Broker Cli-
ent","Individual","EUR"

"D","U000002","Jane Doe","123 Anywhere St","","Green-
wich","CT","06830","United States","Broker Cli-
ent","Individual","EUR"

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

"T","6"
```

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