

**TRADE REGISTER FILE**  
**HEADER RECORD LAYOUT**

POSITION From To		FIELD NAME AND FORM		SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
1	3	FIRM	S9(03)	999	N	
4	16	FILLER	X(13)		AN	
17	17	RECORD TYPE	X(01)	H	AN	H = Header
18	69	FILLER	X(52)		AN	
70	73	DATE CREATED	S9(06)	990210	PS	YYMMDD
74	127	FILLER	X(54)		AN	
128	128	ROUTING INDICATOR	X(01)	R	AN	R = Routing
129	172	FILLER	X(44)		AN	
173	177	CLEARING MEMBER FIRM	X(05)	999	AN	Clearing Member Firm Number
178	182	CLEARING ORGANIZATION	X(05)		AN	Clearing Organization (Exchange)
183	197	POSITION ACCOUNT	X(15)	998	AN	Clearing Member Firm Position (Sub/Affiliate Firm) Account Number
198	202	ORIGIN	X(05)	CUST	AN	"CUST" = Customer, "HOUS" = House
203	237	FILLER	X(35)		AN	
238	240	EOR INDICATOR	X(03)	EOR	AN	"EOR" = End of Record

Format: AN = Alphanumeric  
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 SN = Signed Numeric  
 P = Packed  
 PS = Packed Signed

**TRADE REGISTER FILE  
MATCHED, UNMATCHED AND EXERCISED/ASSIGNED DETAIL RECORD LAYOUT**

POSITION From To		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
1	3	FIRM 9(03)	999	N	
4	4	ORIGIN 9(01)	1	N	1 = Customer, 2 = House, 6= Market-Maker
5	5	PRODUCT TYPE X(01)	F	AN	F = Future, O = Option
6	7	COMMODITY CODE X(02)	SP	AN	TREX commodity code
8	8	PUT/CALL X(01)		AN	P = Put, C = Call, Blank = Futures
9	12	CONTRACT MATURITY S9(06)	031200	PS	YYMMDD where DD will be zeroes for standard monthly futures and options. For futures or options with expiration specific to the day – for example, for flexible options – the last two bytes are the two-digit day number.
13	16	STRIKE PRICE S9(07)	0	PS	Zero for futures Eurodollar strikes are .125 (i.e. 96.000,96.125,96.250) In data file: as 96.00, 96.12, 96.25 On hard copy register as 96.000, 96.125, 96.250.
17	17	RECORD TYPE X(01)	M	AN	P = Position, M = Matched, U = Unmatched, E = Futures records created by option exercise/assign, H = Header
18	18	MARKET INDICATOR 9(01)	2	N	0=CME Div., 1=IMM, 2=IOM, 3=GEM, 4=SSF Products, 5=CBOT products
19	19	PRICE DECIMAL LOCATOR 9(01)	2	N	All trade prices except strike price.
20	20	STRIKE PRICE DECIMAL LOCATOR S9(01)		SN	Applies to options only; blank for futures.
21	24	TODAY'S SETTLEMENT PRICE S9(04)V9(03)	117.420	PS	All 9's for Cabinet settlements
25	31	VARIATION AMOUNT S9(11)V9(02)	27125.00	PS	Pay - negative, Collect - positive, variation for futures, premium pass through for options, zero for option prior positions.
32	34	OPPO-FIRM-NO 9(03)	991	N	Opposite firm number for trades or E/A
35	37	SUBMITTING BROKER X(03)	XXX	AN	As specified on TREX record or Electronic Trader user I.D.
38	40	OPPOSITE BROKER X(03)	YYY	AN	As specified on TREX record or Electronic Trader X user I.D.
41	41	BUY/SELL INDICATOR 9(01)	2	N	1 = Buy, 2 = Sell

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POSITION From To		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
42	45	TRADE PRICE S9(04)V9(03)	115.200	PS	All 9's for Cabinet trades prices. For variable cabinet option trade prices, contains the actual cabinet price with two implied decimal positions, for example 0000300 would mean a variable cabinet price of 3.00. See the Trade Cabinet Price indicator field below.
46	46	TRADE TYPE 9(01)	1	N	1 = Regular, 6 = Spread, 8 = Transfer, 9 = Cash for futures, 2 = Electronic Trader trade, 5 = Electronic Trader spread, 7 = Electronic Trader transfer & APS and GUS transfer
47	49	TRADE QUANTITY S9(05)	10	PS	Matched or out-trade quantity
50	50	TRADE PRICE CABINET INDICATOR X(01)	C	AN	Blank for a normal trade price, C for a fixed cabinet trade price, V for a variable cabinet trade price.
51	51	SETTLEMENT PRICE CABINET INDICATOR X(01)	C	AN	Blank for a normal settlement price, C for a fixed cabinet settlement price, V for a variable cabinet settlement price. Note that given current CME and CBOT practices, there will never be a variable cabinet settlement price.
52	52	FILLER X(01)		AN	
53	53	ORDER TYPE X(01)	M	AN	C = Market on Close, D = DRT Order, L = Limit Order, M = Market Order, S = Stop Order, Q = All Other Order Types. If Trade Type (Position 46) is 8 (Transfer), then A, C, E, F, I, N, T or W will appear.
54	54	CLEARING FEE INDICATOR X(01)	E	AN	E = Equity Member rate, L = Lessee rate, B = CBOE member rate, M = Member rate, C = Non-member rate, H = Non-customer rate.
55	56	FILLER X(02)		AN	
57	58	TIME BRACKET X(02)	H	AN	15 minute bracket in which trade was made; A to Z, 2 to 9, \$, %, ?, space = Electronic Trader
59	66	ORDER NO. X(08)	123	AN	Order number assigned by firm, right justified
67	68	FILLER X(02)		AN	
69	69	CUSTOMER TYPE INDICATOR X(01)	1	AN	1 - 4
70	73	TRADE DATE S9(06)	990210	PS	YYMMDD - Date trade was executed

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POSITION From To		FIELD NAME AND FORM		SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
74	77	CLEARED DATE	S9(06)	990210	PS	YYMMDD - Date trade was matched
78	78	AS OF INDICATOR	9(01))	1	N	Number of days taken to clear the trade (9 max)
79	88	ACCOUNT NUMBER	X(10)	ABS123	AN	Customer account number or bunched order designation number.
89	90	TICKER SYMBOL	X(02)	SP	AN	Ticker symbol
91	94	TRADE ID	S9(07)	0123456	PS	Unique ID assigned to each trade. <i>Effective Feb, 2002to accommodate Electronic Trader trade ID expansion to 6 digits.</i>
95	95	TRANS. VENUE	X(01)	P	AN	P=Pit; G=GLOBEX and eCBOT; blank for all other
96	96	FILLER	X(01)		AN	
97	98	FOREIGN EXCHANGE / BROKER ASSIGNMENT	X(02)	SX	AN	SX for SIMEX trades, BK for Broker assigned future/option spreads.
99	101	FOREIGN FIRM / BK BROKER	9(03)	312	N	SIMEX Firm Number for SIMEX trades, Broker ID for Broker assigned future/option spreads.
102	102	FOREIGN CONFIRM/OFFSETS	X(01)	C	AN	C = Confirm, S = Offsets (SIMEX trades only)
103	105	FILLER <i>(previous trade id field)</i>	X(03)		AN	<i>(Trade Id field until 2/22/2002 )</i>
106	109	CTR-ID	X(04)	479	AN	Broker sequence number or time stamp, Blank = Electronic Trader
110	112	CHILD FIRM	X(03)	991	AN	Normally the same as Position 1-3 but may differ in the case of a Sub-Accounting Firm.
113	114	EXCHANGE CODE	X (02)	01	AN	01= CBOT 02= CME and OneChicago (note that OneChicago trades have "4" in the Market Indicator field)
115	119	FILLER	X(05)		AN	
120	120	SETTLEMENT CURRENCY CODE	X(01)	\$	AN	<b>A= AUD= Australian Dollar, C= CAD= Canadian Dollar, S= CHF= Swiss Franc, U= EUR =Euro, L= GBP =British Pound, Y= JPY= Japanese Yen, N= NOK= Norwegian Krone, Z= NZD= New Zealand Dollar, K= SEK= Swedish Krona, \$=USD=US Dollar</b>
121	121	REG-NON REG INDICATOR	X(01)	R	AN	R = Regulated, N = Non-regulated

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POSITION From To		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
122	127	Electronic Trading System Match Number 9(10)		P	Electronic trading system (GLOBEX and e-cbot) match ID number
128	128	ROUTING INDICATOR X(01)	R	AN	R = Routing
129	131	FILLER X(03)		AN	
132	140	APS AVERAGE PRICE S9(07)V9(09)	115606.55 1724137	PS	APS Average Price (or zero if not an APS Trade)
141	145	APS ROUNDED AVG PRICE S9(07)V9(09)	115610.00	PS	APS Rounded Average Price(or zero if not an APS Trade)
146	150	APS CASH RESIDUAL S9(07)V9(09)	-17.24	PS	APS Cash Residual - Blank = Positive or "-" = Negative (Old version had zeros residual on executed trades, New version has a debit residual for executed trades)
151	153	FILLER X(03)		AN	
154	154	APS/GUS INDICATOR X(01)	Y	AN	APS system transaction indicator = <b>Y</b> GUS system transaction Indicator = <b>G</b>
155	155	APS/GUS TYPE 7 TRANSFER INDICATOR X(01)	A	AN	Indicator to distinguish APS/GUS type "7" transfers: <b>T</b> = APS Transfer, <b>I</b> = GUS Transfer into Carrying Firm, <b>A</b> = APS Sub-allocations, <b>R</b> = GUS Offsetting Transfer, <b>F</b> = APS Offsetting transfer
156	162	DAILY ADJUSTMENT AMOUNT S9(11)V9(2)	1003.55	PS	For as-of TRAKRS trades, the daily adjustment amount associated with rolling the trade from as-of trade date to the current date
163	164	UNDERLYING COMMODITY CODE X(02)		AN	Underlying Future Commodity Code for options, blank for futures.
165	169	UNDERLYING CONTRAT DATE S9(08)	0	PS	Underlying Future Contract Date for options, zero for futures.
170	170	FLEX OPTION INDICATOR X(01)		AN	Y = Flex Option Blank = Non-Flex Option
171	171	OPTION EXPIRATION STYLE X(01)		AN	Blank = American E = European
172	172	OPEN/CLOSE INDICATOR X(01)		AN	New/Liquidate Indicator(FLEX Trades Only) O = Opening Trade C = Closing (Offsetting) Trade X = Closing (Offsetting) Variable Cabinet trade
173	177	CLEARING MEMBER FIRM X(05)	999	AN	

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POSITION From To		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
178	182	CLEARING ORGANIZATION X(05)		AN	
183	197	POSITION ACCOUNT X(15)	998	AN	Clearing Member Firm Position (Sub/Affiliate Firm) Account Number
198	202	ORIGIN X(05)	CUST	AN	"CUST" = Customer, "HOUS" = House, "MM" = Market Maker
203	207	PRODUCT ID S9(09)	11	PS	Internal ID for product (commodity)
208	212	CONTRACT ID S9(09)	16	PS	Internal ID for contract
213	222	BUSINESS CALENDAR DATE X(10)	1999-02- 10	AN	CCYY-MM-DD
223	227	CYCLE ID X(05)	RTH	AN	RTH = Regular Trading Hours, ITD = Intra-Day, ETH = Electronic Trading Hours, NTH = Night Trading Hours
228	231	CYCLE NUMBER S9(04)	1	SN	Normally "1", but may differ if more than one Clearing Cycle is run
232	236	TRADE ID (INTERNAL) S9(09)	8207205	PS	Different from Trade ID (Position 103-105). This field will have data for matched trades only.
237	237	FILLER X(01)		AN	
238	240	EOR INDICATOR X(03)	EOR	AN	"EOR" = End of Record

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POSITION DETAIL RECORD LAYOUT**

POSITION From To		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
1	3	FIRM 9(03)	999	N	
4	4	ORIGIN 9(01)	1	N	1 = Customer, 2 = House, 6 =MM (Market Maker)
5	5	PRODUCT TYPE X(01)	O	AN	F = Future, O = Option
6	7	COMMODITY CODE X(02)	SP	AN	TREX commodity code
8	8	PUT/CALL X(01)	P	AN	P = Put, C = Call, Blank = Futures
9	12	CONTRACT DATE S9(06)	981200	PS	YYMMDD where DD will be zeroes unless FLEX trades
13	16	STRIKE PRICE S9(07)	1160	PS	Zero for futures
17	17	RECORD TYPE X(01)	P	AN	P = Position, M = Matched, U = Unmatched, E = Futures records created by option exercise/assign, H = Header
18	18	MARKET INDICATOR X(01)	2	N	0, 1 = IMM, 2 = IOM, 3= GEM, 4= SSF Products
19	19	PRICE DECIMAL LOCATOR 9(01)	2	N	All trade prices except strike price.
20	20	STRIKE PRICE DECIMAL LOCATORS 9(01)	0	SN	Applies to options only; zero for futures.
21	24	TODAY'S SETTLEMENT PRICE S9(04)V9(03)	14.030	PS	All 9's for Cabinet trades
25	31	VARIATION AMOUNT S9(11)V9(02)	250.50	PS	Pay - negative, Collect - positive, variation for futures, premium pass through for options, zero for option prior positions.
32	35	ADJUSTED INCOMING LONG POSITION S9(07)	4	PS	Incoming long positions plus adjustments
36	39	ADJUSTED INCOMING SHORT POSITION S9(07)	1	PS	Incoming short positions plus adjustments
40	43	LONGS ADJUSTED TODAY S9(07)	0	PS	<i>Long quantity increased (positive) or reduced (negative) resulting from any position adjustments other than deliveries. <b>Includes the amount of both regular adjustments and, for positions in security futures affected by a stock split or other corporate event.</b></i>
44	47	SHORTS ADJUSTED TODAY S9(07)	0	PS	<i>Short quantity increased (positive) or reduced (negative) resulting from any position adjustments other than deliveries. <b>Includes the amount of both regular adjustments and, for positions in security futures affected by a stock split or other corporate event.</b></i>

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POSITION DETAIL RECORD LAYOUT**

POSITION From To		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
48	51	DELIVERED LONGS S9(07)	10	PS	For futures - the quantity of deliveries assigned. For options - the quantity of exercised longs.
52	55	DELIVERED SHORTS S9(07)	0	PS	For futures - the quantity delivered. For options - the quantity of assigned shorts.
56	59	PRIOR DAY SETTLEMENT PRICE S9(04)V9(03)	13.430	PS	All 9's for Cabinet trades
60	63	UNDERLYING FUTURE SETTLEMENT PRICE S9(04)V9(03)	117.420	PS	Underlying futures settlement price for options, zero for futures. All 9's for Cabinet trades
64	64	SETTLEMENT CURRENCY CODE X(01)	\$	AN	<b>A</b> = AUD= Australian Dollar, <b>C</b> = CAD= Canadian Dollar, <b>S</b> = CHF= Swiss Franc, <b>U</b> = EUR =Euro, <b>L</b> = GBP =British Pound, <b>Y</b> = JPY= Japanese Yen, <b>N</b> = NOK= Norwegian Krone, <b>Z</b> = NZD= New Zealand Dollar, <b>K</b> = SEK= Swedish Krona, <b>\$</b> =USD=US Dollar
65	65	REG/NON REG INDICATOR X(01)	R	AN	R = Regulated, N = Non-regulated
66	69	FILLER S9(06)		PS	
70	73	FILLER S9(06)		PS	
74	77	FILLER S9(04)V9(3)		PS	
78	81	FILLER S9(04)V9(3)		PS	
82	82	FILLER X(01)		AN	
83	87	FINAL PCS LONG S9(9)	4	PS	Final PCS Long position applied
88	92	FINAL PCS SHORT S9(9)	1	PS	Final PCS Short position applied
93	97	END LONG S9(9)	4	PS	PCS Long position after E/A futures are processed
98	102	END SHORT S9(9)	1	PS	PCS Short position after E/A futures are processed
103	110	END-OF-DAY VARIATION S9(13)V9(02)	32456.00	N	End of day variation numbers based on current days contract settlement prices
111	112	FILLER X(02)		AN	
113	114	EXCHANGE CODE X(02)	01	AN	01= CBOT 02= CME

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POSITION From To		FIELD NAME AND FORM	SAMPLE DATA	FORMAT	DESCRIPTION AND COMMENTS
115	115	SETTLEMENT PRICE CABINET INDICATOR X(01)	Y	AN	Blank for a normal settlement price, C for a fixed cabinet settlement price, V for a variable cabinet settlement price. Note that given current CME and CBOT practices, there will never be a variable cabinet settlement price.
116	121	FILLER X(06)		AN	
122	127	DAILY SPECIAL CASH ADJUSTMENT S9(09)V9(02)	5720.00	PS	Any cash flow or adjustment associated with the position other than normal variation, premium or APS residual. For positions in security futures affected by a corporate event, resulting in a special cash adjustment, this field holds the amount of that cash adjustment. For TRAKRS positions, holds the total amount of the Daily Value Adjustment for this position, including both the adjustment for rolling the net position from the current date to the next date, and the adjustments for rolling each as-of trade from trade date to the current date.
128	128	ROUTING INDICATOR X(01)	R	AN	R = Routing
129	130	UNDERLYING COMMODITY CODE X(02)	SP	AN	Underlying Future Commodity Code, Blank for Futures
131	135	UNDERLYING CONTRACT DATE S9(08)	19981200	PS	Underlying Future Contract Date, Blank For Futures
136	136	FLEX OPTION INDICATOR X(01)		AN	Y = Flex Option, Blank = Non-Flex Option
137	137	OPTION EXPIRATION STYLE X(01)		AN	Blank = American, E = European
138	172	FILLER X(35)		AN	
173	177	CLEARING MEMBER FIRM X(05)	999	AN	Clearing Member Firm Number
178	182	CLEARING ORGANIZATION X(05)		AN	Clearing Organization (Exchange)
183	197	POSITION ACCOUNT X(15)	998	AN	Clearing Member Firm Position (Sub/Affiliate Firm) Account Number
198	202	ORIGIN X(05)	CUST	AN	"CUST" = Customer, "HOUS" = House, "MM" = Market Maker
203	207	PRODUCT ID S9(09)	12	PS	Internal ID for Product(Commodity)
208	212	CONTRACT ID S9(09)	4842	PS	Internal ID for Contract

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213	222	BUSINESS CALENDAR DATE X(10)	1999-02-10	AN	CCYY-MM-DD
223	227	CYCLE ID X(05)	RTH	AN	RTH = Regular Trading Hours, ITD = Intra-Day, ETH = Electronic Trading Hours, NTH = Night Trading Hours
228	231	CYCLE NUMBER S9(04)	1	SN	Normally "1", but may differ if more than one Clearing Cycle is run
232	237	FILLER X(06)		AN	
238	240	EOR INDICATOR X(03)	EOR	AN	"EOR" = End of Record

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