

GPS DATA FILE RECORD LAYOUT

GENERAL INFORMATION

The GPS data file consists of **7 different record types**, with header and trailer records for each. The record types are listed below. The layouts for each record type follow.

| Record Type | Daily (1) | End-of-Month (2) | End-of-Cycle (3 + 4) | Page Number |
|------------------------------|------------------|-------------------------|-----------------------------|--------------------|
| Trade Detail (part 1) | X | X | X | 5 |
| Trade Detail (part 2) | X | X | X | 9 |
| Cash Adjustment | X | X | X | 12 |
| Account | X | X | X | 14 |
| Rate | X | X | X | 16 |
| Payment | | X | X | 19 |
| Third Party Billing (part 1) | | | X | 21 |
| Third Party Billing (part 2) | | | X | 22 |
| Agreement | X | | X | 23 |

File Run Type:

As indicated in the above chart, GPS files will be produced on a daily, end-of-month, and end-of-cycle basis. Each of these File Types is described below:

- (1) The **Daily** Trade file will contain **only records processed that day**, not month-to-date records. The daily Cash Adjustment, Account, and Rate file will contain an **accumulation** of all adjustments, accounts and rates as of that day. The Agreement File will reflect the current information that has inputted in relation to the agreement such as whether it's third party or an InterFCM agreement, etc.
- (2) The **End-of-Month** file for the previous month's business is generated in the evening of the last business day of the month.
- (3) The **Preliminary** End-of-Cycle file for the previous month's business, will be available the evening of the first day through the fourteenth business day of the month. (Please note that 3rd Party Billing records are **only** included in the **preliminary** End-of-Cycle file sent from the evening of the 7th through the 14th business days of the month.)
- (4) The **Final** End-of-Cycle file for the previous month's business, will be available the evening of the fifteenth business day of the month. This file also includes 3rd Party Billing records.

Please note that if a GPS file type does not contain any records for that day or month, no Header and Trailer records (pages 3 & 4) are created for a zero record count.

GPS DATA FILE RECORD LAYOUT

GENERAL INFORMATION (Continued)

Data File Forms IDs:

| TYPE OF FILE | CME |
|--|------------|
| Daily | DGPS |
| End-of-Month (last business day) | EGPS |
| Prelim-End-of-Cycle (1st-14th business days) | PGPS |
| Final-End-of-Cycle (15th business day) | FGPS |

Data File Timing:

Please note that on the following days, two data files will be made available:

- # On the last day of the month, both the daily and end-of-month files will be routed.
- # On the 1st through the 14th business days of the month, both the daily and preliminary end-of-month files will be routed.
- # On the 15th business day of the month, both the daily and final end-of-cycle files will be routed.

GPS FILE RECORD LAYOUT**HEADER RECORD LAYOUT**

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|-----------------------------|-----|--------------------------|---------------|---|
| 1 | 1 | File / Record Type X(01) | AN | T = Trade (part 1) U = Trade (part 2) A = Cash Adjustment C = Account R = Rate P = Payment 3 = 3rd Party Billing G = Agreement |
| 2 | 2 | Record Type X(01) | AN | H = Header |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy bytes 11 - 13, bytes 14 - 15 will contain SPACES |
| 16 | 25 | System Name X(10) | AN | Will contain 'GPS' |
| 26 | 31 | File Run Type X(06) | AN | DAILY = Daily EOM = End-of-Month PRELIM = Preliminary End-of-cycle FINAL= Final End-of-cycle |
| 32 | 32 | FILLER X(01) | AN | Will contain SPACES |
| 33 | 37 | Clearinghouse X(05) | AN | CME / CBT / OCC / NYX / CMX / CCE / CEU |
| 38 | 38 | FILLER X(01) | AN | Will contain SPACES |
| 39 | 39 | Lock Indicator X(01) | AN | Indicates if Executing Firms are locked from the making changes to non-rejected transactions (from 8th - 15th business days): Y = Yes N = No |
| 40 | 200 | FILLER X(161) | AN | Will contain SPACES |

GPS FILE RECORD LAYOUT**TRAILER RECORD LAYOUT**

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|-----------------------------|-----|----------------------------------|---------------|---|
| 1 | 1 | File / Record Type X(01) | AN | T = Trade (part 1) U = Trade (part 2) A = Cash Adjustment C = Account R = Rate P = Payment 3 = 3rd Party Billing G = Agreement |
| 2 | 2 | Record Type X(01) | AN | T = Trailer |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy bytes 11 - 13, bytes 14 - 15 will contain SPACES |
| 16 | 25 | FILLER X(10) | AN | Will contain SPACES |
| 26 | 31 | File Run Type X(06) | AN | DAILY = Daily EOM = End-of-Month PRELIM = Preliminary End-of-Cycle FINAL = Final End-of-Cycle |
| 32 | 32 | FILLER X(01) | AN | Will contain SPACES |
| 33 | 37 | Clearinghouse X(05) | AN | CME / CBT / OCC / NYX / CMX / CCE / CEU |
| 38 | 38 | FILLER X(01) | AN | Will contain SPACES |
| 39 | 44 | Original Number of Records X(06) | AN | Number of Detail records (Does not include Header or Trailer record) |
| 45 | 45 | FILLER X(01) | AN | Will contain SPACES |
| 46 | 53 | Expanded Number of Records X(08) | AN | Number of Detail records – same as original number field, just expanded field size (Does not include Header or Trailer record) |
| 54 | 200 | FILLER X(147) | AN | Will contain SPACES |

GPS FILE RECORD LAYOUT

TRADE DETAIL LAYOUT (PART 1)

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|---------------------|----|---|--------|--|
| 1 | 1 | File / Record Type X(01) | AN | T = Trade (part 1) |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record C = Carrying firm trade record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | Carrying Firm Code X(05) | AN | Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES |
| 26 | 35 | Executing Firm Trading Account Number X(10) | AN | The executing firm's trading account number, from which the positions are given up. |
| 36 | 45 | Carrying Firm Trading Account Number X(10) | AN | The carrying firm's trading account number, from which the positions are given up, if the original account number was correct it will be in this field. |
| 46 | 55 | Original Carrying Firm Trading Account Number X(10) | AN | The original carrying firm's trading account number, as entered by the executing firm. |
| 56 | 65 | Profit Center X(10) | AN | The profit center at the executing firm to which revenue will be assigned. (Only populated on executing perspective.) |
| 66 | 66 | Profit Center Source X(01) | AN | Indicator that will denote whether the profit center was taken from the agreement or at the account level. (Only populated on executing perspective.) Indicators are as follows: "G" - from Agreement "C" - from Account |
| 67 | 76 | Agreement Number X(10) | AN | Alphanumeric field generated by the executing firm to identify a give-up agreement. (SPACES if no agreement found for the trade.) |
| 77 | 77 | Bill Carrying Firm Indicator X(01) | AN | Y = Bill Carrying Firm N = Bill 3rd Party manually Blank = No agreement found |
| 78 | 78 | ETH/RTH Indicator X(01) | AN | R = Regular Trading Hours E = Extended Trading Hours |

GPS FILE RECORD LAYOUT

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|-----|-----|--------------------|-------|----|---|
| 79 | 83 | Exchange Code | X(05) | AN | 2 character exchange code will occupy positions 79 - 80, positions 81 - 83 will contain SPACES |
| 84 | 93 | Commodity Code | X(10) | AN | Commodity Code can now consist of 2 or more characters. |
| 94 | 101 | Contract Date | 9(08) | N | YYYYMMDD, where DD is 00 |
| 102 | 102 | Put/Call Indicator | X(01) | AN | C= Call P = Put Blank = Future |
| 103 | 110 | Strike Price | 9(08) | N | Up to 8 digit strike price |
| 111 | 118 | Trade Price | 9(08) | N | Up to 8 digit Trade price |
| 119 | 126 | Trade Date | 9(08) | N | YYYYMMDD |
| 127 | 134 | Quantity | 9(08) | N | Trade quantity |
| 135 | 135 | Buy/Sell Indicator | X(01) | AN | B = Buy S = Sell |
| 136 | 136 | APS Indicator | X(01) | AN | A = Average Price System trade G or Blank = Give-Up Trade. |
| 137 | 137 | PNT Indicator | X(01) | AN | B=EFP Block Trade E=EFP Trade (<i>Exchange for Physical</i>) N= EFR Trade (<i>Exchange for Risk</i>) T= EFS Trade (<i>Exchange for Swap</i>) C=RFC (<i>Request for Cross</i>) O=OPNT (<i>Old Privately Negotiated Trade</i>) Blank = Not an EFP trade |
| 138 | 138 | Spread Indicator | X(01) | AN | D = Differential Spreads L = Legged Spreads S or 6 = Spread Blank = Not a spread trade |
| 139 | 139 | Session Indicator | X(01) | AN | C = Clearport Clearing (CPC) E = Evening G = Electronic Blank = Day |
| 140 | 140 | Reversal Indicator | X(01) | AN | Y = Reversal trade Blank = Not a reversal trade |
| 141 | 148 | Order Number | X(08) | AN | Positions 141 - 144 will contain SPACES. Existing 4 character order number will occupy positions 145 - 148 |
| 149 | 151 | Currency Code | X(03) | AN | Will contain a 3 character ISO currency code (e.g. USD) |
| 152 | 159 | Give-up Rate | 9(08) | N | 99,999.999 where the (.) and (,) are implied |

GPS FILE RECORD LAYOUT

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|-----|-----|---|-------|----|---|
| 160 | 174 | Give-up Fee Amount | 9(15) | N | 999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field) |
| 175 | 175 | Change Indicator | X(01) | AN | <p>O = Indicates that record will no longer exist for calculation/payment purposes.</p> <p>X = Indicates that the executing firm deleted a rejected trade</p> <p>D = Indicates that the executing firm has marked this trade for deletion</p> <p>B = Indicates that Batch Change (i.e. due to re-pricing)</p> <p>Blank = no changes made to the transaction</p> |
| 176 | 176 | Error Indicator | X(01) | AN | <p>SPACE = Record has been priced</p> <p>E = Record is in error - has not been priced</p> |
| 177 | 177 | Trade Status | X(01) | AN | <p>SPACE = Normal status</p> <p>R = trade rejected by opposite firm</p> <p>P = payment rejected by the opposite firm (therefore all trades making up that payment are also rejected)</p> <p>A = account rejected by the opposite firm (therefore all trades associated with that account are also rejected)</p> |
| 178 | 178 | Expired/Carryover Indicator | X(01) | AN | <p>SPACE = Normal status, give-up trade fee paid</p> <p>E = Record is expired/deleted from GPS</p> <p>C = Record not paid and carried over to next month</p> <p>This field will only be populated on the FINAL file.</p> |
| 179 | 188 | Executing Firm Account Number (reformatted GPS version) | X(10) | AN | The executing firm's trading account number as reformatted by GPS (i.e. all leading spaces and zeros are removed and right justified). |
| 189 | 198 | Carrying Firm Account Number (reformatted GPS version) | X(10) | AN | The carrying firm's trading account number as reformatted by GPS (i.e. all leading spaces and zeros are removed and right justified). |
| 199 | 199 | Production/Test Indicator | X(01) | AN | <p>P = Firm in banking, production status.</p> <p>T = Firm <u>not</u> in banking, production status.</p> |

GPS FILE RECORD LAYOUT

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|-----|-----|---------------|-------|----|---|
| 200 | 200 | Quadrant Code | X(01) | AN | <p>For CME Commodities: A=AGS ; C=CURR ; I=INDX ; T=INT</p> <p>For CBOT Commodities: G=AG ; F=FIN ; N=INDEX</p> <p>For Nymex Commodities: For A=AG ; E=ENERGY ; F=FIN ; G=GREEN ; I=INDEX ; M=METAL</p> <p>For Comex Commodities: A=AG ; E=ENERGY ; F=FIN ; I=INDEX ; M=METAL</p> <p>For CEE Commodities: A=AGS ; E=ENERGY ; M=METAL</p> <p>For CEU Commodities: A=AGS ; C=CURR</p> <p>Quadrant for all other exchanges = X</p> |
|-----|-----|---------------|-------|----|---|

GPS FILE RECORD LAYOUT

TRADE DETAIL LAYOUT (PART 2)

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|---------------------|-----|---|--------|---|
| 1 | 1 | File / Record Type X(01) | AN | U = Trade (part 2) |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record C = Carrying firm trade record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | Carrying Firm Code X(05) | AN | Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES |
| 26 | 35 | Executing Firm Trading Account Number X(10) | AN | The executing firm's trading account number, from which the positions are given up. |
| 36 | 45 | Carrying Firm Trading Account Number X(10) | AN | The carrying firm's trading account number, from which the positions are given up, if the original account number was correct it will be in this field. |
| 46 | 50 | Executing Broker Exchange Code X(05) | AN | Left justified, space filled. |
| 51 | 55 | Executing Broker Symbol X(05) | AN | Left justified, space filled. |
| 56 | 73 | Operator ID X(18) | AN | Left justified, space filled; or SPACES. |
| 74 | 85 | Trade Identifier X(12) | AN | A unique identifying number assigned by the system when the trade is added. |
| 86 | 93 | Quadrant Name X(08) | AN | The name of the quadrant grouping the commodity belongs to as assigned by Clearing. |
| 94 | 103 | Pass Thru Agreement Reference Number X(10) | AN | Alphanumeric field identifying the pass thru agreement. (SPACES if no pass thru agreement found.) |
| 104 | 104 | Tier Indicator X(01) | AN | Y = trade is associated with a tiered agreement and trade volume is included in tiering D = trade is associated with a tiered agreement but trade volume is excluded from tiering (priced by default) N = trade is associated with a non-tiered agreement |
| 105 | 106 | Sector X(02) | AN | The name of the sector grouping the commodity belongs to as assigned by Clearing. |

GPS FILE RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|-----------------------------|-----|--------------------------------|---------------|---|
| 107 | 107 | Vol Quote Indicator X(01) | AN | Y = indicates trade is Vol Quoted Option N = indicates trade is not Vol Quoted Option |
| 108 | 108 | Order Handling Indicator X(01) | AN | (aka FIA Rate Identifier Indicator) A = Phone simple B = Phone complex C = FCM-provided screen D = Other-provided screen E = Client-provided platform controlled by FCM F = Client-provided platform direct to exchange G = FCM API or FIX H = Algo Engine J = Price at Execution (price added at Initial order entry, trading, middle office or time of give-up) W = Desk/Electronic X = Desk/Pit Y = Client/Electronic Z = Client/Pit or SPACES |
| 109 | 124 | True Decimal Price X(16) | AN | Left-justified, space filled. Will contain the actual price with decimal point. |
| 125 | 134 | Firm Trade ID X(10) | AN | Left-justified, not zero filled. Will contain the firm trade ID from the allocation side of the give-up. (Zero if trade was added via the GPS Add Trade screen.) |
| 135 | 160 | Unique Trade ID X(26) | AN | Left-justified, space filled. Will contain the unique trade ID from the allocation side of the give-up. (Spaces if trade was added via the GPS Add Trade screen.) This ID will be unique for the life of the trade. |
| 161 | 168 | EGUS Agreement ID X(08) | AN | Left-justified, space filled. Will contain the EGUS agreement ID associated with the rate used to price the trade. Blank if trade priced by a rate not associated with an EGUS agreement or if priced by a rate manually added to the EGUS agreement. |

GPS FILE RECORD LAYOUT

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|-----|-----|----------------------|-------|----|--|
| 169 | 170 | Rejection Message ID | X(02) | AN | <p>A 2-digit numerical ID associated with a rejection message. Will contain spaces if no rejection exists. If older version of message exists (and does not have the 2-digit numerical ID), then field will show '***'. Only populated on FINAL file.</p> <p>Messages are the following: 01: ADD ACCOUNT TO EGUS 02: ADD RATE TO EGUS 03: ATTACH E-RATES 04: BILL DIRECT 05: BROKER RATE INCORRECT 06: INTERNAL RATE ISSUE 07: DK TRADES 08: NON-USD CCY 09: NO EGUS FOUND 10: PENDING EGUS 11: VOICE/DMA 12: ACCOUNT IS CLOSED 98: REJECTED BECAUSE EITHER ACCOUNT / PAYMENT WAS REJECTED 99: OTHER</p> |
| 171 | 182 | Payment Identifier | X(12) | AN | <p>A unique identifying number assigned by the system when payment is created. Can be used to associate trades with payments. Field will be right-justified and space filled. If no associated payment (i.e. trade is in error), then field will be space filled. Only populated in MONTHLY, PRELIM and FINAL versions of offload file.</p> |
| 183 | 199 | FILLER | X(17) | AN | Will contain SPACES. |
| 200 | 200 | FILLER | X(01) | AN | Will contain 'X'. |

GPS FILE RECORD LAYOUT

CASH ADJUSTMENT RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|---------------------|----|--|--------|---|
| 1 | 1 | File / Record Type X(01) | AN | A = Adjustment |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record C = Carrying firm trade record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | Carrying Firm Code X(05) | AN | Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES |
| 26 | 35 | FILLER X(10) | AN | Will contain SPACES |
| 36 | 45 | Carrying Firm Trading Account Number X(10) | AN | The carrying firm's trading account number, from which the positions are given up, if the original account number was correct it will be in this field. |
| 46 | 55 | Carrying Firm Account Number (reformatted GPS version) X(10) | AN | The carrying firm's trading account number as reformatted by GPS (i.e. all leading spaces and zeros removed.) |
| 56 | 65 | Profit Center X(10) | AN | The profit center at the executing firm to which revenue will be assigned. |
| 66 | 66 | Profit Center Source X(01) | AN | Indicator that will denote whether the profit center was taken from the agreement or at the account level. Indicators are as follows: "G" - from Agreement "C" - from Account |
| 67 | 76 | Agreement Number X(10) | AN | Alphanumeric field generated by executing firm to identify an agreement |
| 77 | 77 | Bill Carrying Firm Indicator X(01) | AN | Y = Bill Carrying Firm N = Bill 3rd Party manually |
| 78 | 78 | FILLER X(01) | AN | Will contain SPACES |
| 79 | 86 | Adjustment Date 9(08) | N | YYYYMMDD - Date adjustment is made |
| 87 | 88 | Cycle Month 9(02) | N | Cycle month that adjustment is for |
| 89 | 91 | Currency Code X(03) | AN | Will contain a 3 character ISO currency code (e.g. USD) |

GPS FILE RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|-----------------------------|-----|-----------------------------------|---------------|---|
| 92 | 141 | Cash Adjustment Description X(50) | AN | Description of adjustment |
| 142 | 156 | Adjustment Amount 9(15) | N | 999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field) |
| 157 | 157 | Status Code X(01) | AN | SPACE = Normal status R = adjustment rejected by opposite firm, will contain message |
| 158 | 158 | Expired/Carryover Indicator X(01) | AN | SPACE = Normal status, give-up trade fee paid E = Record is expired/deleted from GPS C = Record not paid and carried over to next month |
| 159 | 159 | Production/Test Indicator X(01) | AN | P = Firm in banking, production status. T = Firm <u>not</u> in banking, production status. |
| 160 | 160 | Tier Indicator X(01) | AN | Y = adjustment is associated with a tiered agreement N = adjustment is associated with a non-tiered agreement |
| 161 | 161 | GPS Generated Indicator X(01) | AN | Y = adjustment created by the GPS system when a tier level has been exceeded N = adjustment created by the user |
| 162 | 200 | FILLER X(39) | AN | Will contain SPACES |

GPS FILE RECORD LAYOUT

ACCOUNT RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|-----------------------------|-----|--|---------------|---|
| 1 | 1 | File / Record Type X(01) | AN | C = Account |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record C = Carrying firm record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | Carrying Firm Code X(05) | AN | Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES |
| 26 | 35 | Executing Firm Trading Account Number X(10) | AN | The executing firm's trading account number from which the positions are given up from. |
| 36 | 45 | Carrying Firm Trading Account Number X(10) | AN | The carrying firm's trading account number from which the positions are given up to. |
| 46 | 55 | Carrying Firm Account Number (reformatted GPS version) X(10) | AN | The carrying firm's trading account number as reformatted by GPS (i.e. all leading spaces and zeros removed.) |
| 56 | 65 | Profit Center X(10) | AN | The profit center at the executing firm to which revenue will be assigned. |
| 66 | 66 | Profit Center Source X(01) | AN | Indicator that will denote whether the profit center was taken from the agreement or at the account level. Indicators are as follows: "G" - from Agreement "C" - from Account |
| 67 | 76 | Agreement Number X(10) | AN | Alphanumeric field generated by executing firm to identify an agreement |
| 77 | 116 | Customer Name X(40) | AN | Customer name on the agreement. |
| 117 | 166 | Customer Contact X(50) | AN | Customer contact name. |
| 167 | 190 | Customer Contact Phone X(24) | AN | Customer contact phone number |
| 191 | 191 | Production/Test Indicator X(01) | AN | P = Firm in banking, production status. T = Firm <u>not</u> in banking, production status. |

GPS FILE RECORD LAYOUT

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|-----|-----|------------------------------|-------|----|--|
| 192 | 192 | CTI Code | X(01) | AN | Customer Type Indicator code - Field used in GPS for informational purposes only. |
| 193 | 193 | Fee Code | X(01) | AN | Clearing Fee code - Field used in GPS for informational purposes only. |
| 194 | 194 | Origin | X(01) | AN | Origin code - Field used in GPS for informational purposes only. |
| 195 | 195 | Account Status | X(01) | AN | SPACE = Normal status R = account rejected by opposite firm, will contain message |
| 196 | 196 | Bill Carrying Firm Indicator | X(01) | AN | Y = Bill Carry Firm N = Bill 3rd Party manually |
| 197 | 197 | Tier Indicator | X(01) | AN | Y = account is associated with a tiered agreement N = account is associated with a non-tiered agreement |
| 198 | 198 | EGUS Indicator | X(01) | AN | Y = the account was downloaded from EGUS N = the account was not downloaded from EGUS |
| 199 | 200 | FILLER | X(02) | AN | Will contain SPACES |

GPS FILE RECORD LAYOUT

RATE RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|---------------------|-----|---------------------------|--------|---|
| 1 | 1 | File / Record Type X(01) | AN | R = Rate |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record C = Carrying firm record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | Carrying Firm Code X(05) | AN | Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES |
| 26 | 66 | FILLER X(41) | AN | Will contain SPACES |
| 67 | 76 | Agreement Number X(10) | AN | Alphanumeric field generated by the executing firm to identify a give-up agreement |
| 77 | 84 | Effective Date 9(08) | N | YYYYMMDD - Date which the rate set took effect. |
| 85 | 92 | Expiration Date 9(08) | N | YYYYMMDD - Date which the rate set expired |
| 93 | 94 | Exchange Code X(02) | AN | 2 character exchange code |
| 95 | 104 | Commodity Code X(10) | AN | Commodity Code can now consist of 2 or more characters. |
| 105 | 107 | Currency Code X(03) | AN | Will contain a 3 character ISO currency code (e.g. USD) |
| 108 | 108 | PNT Indicator X(01) | AN | B=EFP Block Trade E=EFP Trade (<i>Exchange for Physical</i>) N= EFR Trade (<i>Exchange for Risk</i>) T= EFS Trade (<i>Exchange for Swap</i>) C=RFC (<i>Request for Cross</i>) O=OPNT (<i>Old Privately Negotiated Trade</i>) Blank = Not an EFP trade |
| 109 | 109 | APS Indicator X(01) | AN | A = Average Price System trade G = Give-Up Trade Blank = Any trade |

GPS FILE RECORD LAYOUT

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|-----|-----|-------------------------------|-------|----|--|
| 110 | 110 | Session Indicator | X(01) | AN | D= Day E= Evening G=GLOBEX C = Clearport Clearing (CPC) Blank = Any trade |
| 111 | 111 | Spread Indicator | X(01) | AN | D = Differential Spreads L = Legged Spreads S or 6 = Spread N = Non Spread Blank = Any trade |
| 112 | 119 | Future Rate | 9(08) | N | Rate used for future trades. 99,999.999 where the (.) and (,) are implied. |
| 120 | 127 | Option Rate | 9(08) | N | Rate used for option trades 99,999.999 where the (.) and (,) are implied. |
| 128 | 133 | Record Sequence Number (Rank) | 9(06) | N | 6 digit field which will sequence the hierarchy of all rates within a rate set |
| 134 | 134 | Rate Status | X(01) | AN | Only populated for carrying firms: R = rate rejected by opposite firm, will contain message |
| 135 | 142 | Update Date | X(08) | AN | Reflects the last maintenance date of the record. |
| 143 | 143 | ETH/RTH Indicator | X(01) | AN | R = Regular Trading Hours E = Extended Trading Hours |
| 144 | 144 | Quadrant Code | X(01) | AN | For CME Commodities: A=AGS ; C=CURR ; I=INDX ; T=INT For CBOT Commodities: G=AG ; F=FIN ; N=INDEX For Nymex Commodities: For A=AG ; E=ENERGY ; F=FIN ; G=GREEN ; I=INDEX ; M=METAL Comex Commodities: A=AG ; E=ENERGY ; F=FIN ; I=INDEX ; M=METAL For CEE Commodities: A=AGS ; E=ENERGY ; M=METAL For CEU Commodities: A=AGS ; C=CURR Quadrant for all other exchanges = X |
| 145 | 145 | Tier Indicator | X(01) | AN | Y = rate is associated with a tiered agreement N = rate is associated with a non-tiered agreement |

GPS FILE RECORD LAYOUT

| | | | | | |
|-----|-----|--------------------------|-------|----|---|
| 146 | 154 | Minimum Volume | 9(09) | N | Minimum volume of tier; or zeros if non-tiered |
| 155 | 163 | Maximum Volume | 9(09) | N | Maximum volume of tier; or zeros if non-tiered |
| 164 | 167 | Tier Level | 9(04) | N | Sequence number from 1 through 5 associated with levels of tier; or zeros if non-tiered |
| 168 | 176 | Tier Group | 9(09) | N | 0 = Default group 1 = Tier group |
| 177 | 178 | Sector | X(02) | AN | For CME Commodities: 01 = AGS; 02 = CURR; 03 = INDX; 04 = INT; 05 = EMINI; 06 = TRAKRS; 07 = WEATHER; 08 = TULLETTS; 09 = ETF; 10 = CMEAM; 11 = HOUSING |
| 179 | 179 | Vol Quote Indicator | X(01) | AN | 'Y' = rate is applied to vol quote option trades only 'N' = rate is applied to trades that are not vol quoted options ' ' = rate can apply to either |
| 180 | 180 | Order Handling Indicator | X(01) | AN | (aka FIA Rate Identifier Indicator) A = Phone simple B = Phone complex C = FCM-provided screen D = Other-provided screen E = Client-provided platform controlled by FCM F = Client-provided platform direct to exchange G = FCM API or FIX H = Algo Engine J = Price at Execution (price added at Initial order entry, trading, middle office or time of give-up) W = Desk/Electronic X = Desk/Pit Y = Client/Electronic Z = Client/Pit or SPACES |
| 181 | 181 | EGUS Indicator | X(01) | AN | Y = the rate was downloaded from EGUS N = the rate was not downloaded from EGUS |
| 182 | 189 | EGUS Agreement Number | 9(08) | N | Numeric field generated by EGUS to uniquely identify the agreement within EGUS |
| 190 | 200 | FILLER | X(11) | AN | Will contain SPACES |

GPS FILE RECORD LAYOUT

PAYMENT RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|---------------------|-----|--|--------|---|
| 1 | 1 | File / Record Type X(01) | AN | P = Payment |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record C = Carrying firm record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | Carrying Firm Code X(05) | AN | Existing 3 character firm code (for carrying firm) will occupy positions 21 - 23, positions 24 - 25 will contain SPACES |
| 26 | 35 | FILLER X(10) | AN | Will contain SPACES |
| 36 | 45 | Carrying Firm Trading Account Number X(10) | AN | The corrected carrying firm's trading account number |
| 46 | 55 | Carrying Firm Account Number (reformatted GPS version) X(10) | AN | The carrying firm's trading account number as reformatted by GPS (i.e. all leading spaces and zeros removed.) |
| 56 | 65 | Profit Center X(10) | AN | The profit center at the executing firm to which revenue will be assigned. |
| 66 | 66 | Profit Center Source X(01) | AN | Indicator that will denote whether the profit center was taken from the agreement or at the account level. Indicators are as follows: "G" - from Agreement "C" - from Account |
| 67 | 76 | Agreement Number X(10) | AN | Alphanumeric field generated by executing firm to identify an agreement |
| 77 | 77 | Bill Carrying Firm Indicator X(01) | AN | Y = Bill Carrying Firm N = Bill 3rd Party manually (executing record only if 3 rd Party) |
| 78 | 86 | FILLER X(09) | AN | Will contain SPACES |
| 87 | 88 | Payment Month 9(02) | N | Cycle month that payment is for |
| 89 | 91 | Currency Code Indicator X(03) | AN | Will contain a 3 character ISO currency code (e.g. USD) |
| 92 | 106 | Unadjusted Give-up Revenue 9(15) | N | 999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field) |

GPS FILE RECORD LAYOUT

| | | | | | |
|-----|-----|---------------------------|-------|----|---|
| 107 | 121 | Cash Adjusted | 9(15) | N | 999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field) |
| 122 | 136 | Detail Disputed | 9(15) | N | 999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field) |
| 137 | 151 | Total Amount Due | 9(15) | N | 999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field) |
| 152 | 159 | Number of Contracts | 9(08) | N | Total number of contracts in payment record |
| 160 | 160 | Payment Status | X(01) | AN | SPACE = Normal status R = payment rejected by opposite firm, will contain message |
| 161 | 161 | Production/Test Indicator | X(01) | AN | P = Firm in banking, production status. T = Firm <u>not</u> in banking, production status. |
| 162 | 171 | Executing Firm Account | X(10) | AN | The executing account's number if it was used as a pricing criterion. If not, this field will be blank. |
| 172 | 172 | Tier Indicator | X(01) | AN | Y = payment is associated with a tiered agreement N = payment is associated with a non-tiered agreement |
| 173 | 173 | GPS Generated Indicator | X(01) | AN | Y = payment created by the GPS system when a tier level has been exceeded N = payment created by non-tier processing |
| 174 | 185 | Payment Identifier | X(12) | AN | A unique identifying number assigned by the system when payment is created. Field will be right-justified and space filled. |
| 186 | 200 | FILLER | X(15) | AN | Will contain SPACES |

GPS FILE RECORD LAYOUT

THIRD PARTY BILLING RECORD LAYOUT - (PART 1)

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|---------------------|-----|---|--------|--|
| 1 | 1 | File / Record Type X(01) | AN | 3 = 3rd Party Billing |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record only |
| 3 | 10 | Process Date X(08) | AN | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | FILLER X(05) | AN | Will contain SPACES |
| 26 | 35 | Executing Firm Trading Account Number X(10) | AN | The executing firm's trading account number from which the positions are given up from. |
| 36 | 45 | Agreement Number X(10) | AN | Alphanumeric field generated by executing firm to identify an agreement |
| 46 | 95 | Customer Contact Name X(50) | AN | The name of the contact person at the customer site |
| 96 | 120 | Customer Contact Phone Number X(25) | AN | The phone number of the contact person at the customer site |
| 121 | 170 | Third Party Billing Address Line 1 X(50) | AN | The first address line for 3rd party billing |
| 171 | 178 | EGUS Agreement Number 9(08) | N | Numeric field generated by EGUS to uniquely identify the agreement within EGUS |
| 179 | 179 | EGUS Indicator X(01) | AN | Y = the 3 rd party agreement was downloaded from EGUS N = the 3 rd party agreement was not downloaded from EGUS |
| 180 | 193 | FILLER X(14) | AN | Will contain SPACES |
| 194 | 199 | Record Number X(06) | AN | Record number within 3rd party billing section |
| 200 | 200 | Sequence Number X(01) | AN | Sequence number within a given record Number - Value = 1 |

GPS FILE RECORD LAYOUT**THIRD PARTY BILLING FILE LAYOUT – (PART 2)**

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|-----------------------------|-----|--|---------------|---|
| 1 | 1 | File / Record Type X(01) | AN | 3 = 3rd Party Billing |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 25 | FILLER X(05) | AN | Will contain SPACES |
| 26 | 75 | Third Party Billing Address Line 2 X(50) | AN | The second address line for 3rd party billing |
| 76 | 125 | Third Party Billing Address Line 3 X(50) | AN | The third address line for 3rd party billing |
| 126 | 175 | Third Party Billing Address Line 4 X(50) | AN | The fourth address line for 3rd party billing |
| 176 | 193 | FILLER X(18) | AN | Will contain SPACES |
| 194 | 199 | Record Number X(06) | AN | Record number within 3rd party billing section |
| 200 | 200 | Sequence Number X(01) | AN | Sequence number within a given record Number - Value = 2' |

GPS FILE RECORD LAYOUT

AGREEMENT RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|---------------------|-----|-------------------------------------|--------|---|
| 1 | 1 | File / Record Type X(01) | AN | G = Agreement |
| 2 | 2 | Record Type X(01) | AN | E = Executing firm record C = Carrying firm record |
| 3 | 10 | Process Date 9(08) | N | YYYYMMDD |
| 11 | 15 | Firm X(05) | AN | Firm receiving file - Existing 3 character firm code will occupy positions 11 - 13, positions 14 - 15 will contain SPACES |
| 16 | 20 | Executing Firm Code X(05) | AN | Existing 3 character firm code (for executing firm) will occupy positions 16 - 18, positions 19 - 20 will contain SPACES |
| 21 | 26 | FILLER X(06) | AN | Will contain SPACES |
| 27 | 66 | Executing Firm Contact Name X(40) | AN | Will list the Contact Name. |
| 67 | 76 | Agreement Number X(10) | AN | Alphanumeric field generated by the executing firm to identify a give-up agreement |
| 77 | 84 | Agreement Effective Date 9(08) | N | YYYYMMDD - Date which the agreement took effect. |
| 85 | 109 | Executing Firm Phone Number X(25) | AN | Phone Number of the executing firm. |
| 110 | 119 | Executing Firm Account Number X(10) | AN | Executing firm account number for this customer/agreement. |
| 120 | 129 | Profit Center X(10) | AN | The profit center at the executing firm to which revenue will be assigned. |
| 130 | 169 | Customer Name X(40) | AN | Customer's name on the Agreement |
| 170 | 177 | Customer Reference Number X(08) | AN | Number assigned by the Executing firm |
| 178 | 178 | Bill Carry Firm Ind X(01) | AN | Y = Carry Firm should be automatically billed through GPS. N = Indicates this is a Third Party agreement. |
| 179 | 179 | Inter-FCM Agreement X(01) | AN | Y = This is an Inter-FCM agreement which encompasses all accounts at a single carrying firm not defined in another agreement. N = Not an Inter-FCM agreement which allows entry of multiple carrying firms and accounts under the agreement. |
| 180 | 184 | Inter-FCM Firm ID 9(05) | N | Associated Bill Firm Number |
| 185 | 185 | Tier Indicator X(01) | AN | Y = Tiered agreement N = Non-tiered agreement |

GPS FILE RECORD LAYOUT

| POSITION From To | | FIELD NAME | FORMAT | DESCRIPTION AND COMMENTS |
|----------------------------------|-----|----------------------------------|---------------|--|
| 186 | 193 | EGUS Agreement Number 9(08) | N | Numeric field generated by EGUS to uniquely identify the agreement within EGUS |
| 194 | 194 | EGUS Indicator X(01) | AN | Y = the agreement was downloaded from EGUS N = the agreement was not downloaded from EGUS |
| 195 | 200 | FILLER X(06) | AN | Will contain SPACES |