COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRADE EXTRACT						
FIRM-ID	CHARACTER	5	1	5	This is the Executing Firm	995
PROCESS-DATE	CHARACTER	10	6	15	Date record was processed	2010-06-01
PROCESS-SEQ-NUM	CHARACTER	9	16	24	This along with the Process Date is the unique identifier in the fee database only. Basically the Sequence Number of record for a given process date.	111111111
INVOICE-STATUS	CHARACTER	6	25	30	**Audit Trail Field** (Fee generated field to provide an audit trail for records recalculated after they have already been processed)	CALC
CHANGE-CODE	CHARACTER	8	31	38	**Additional Audit Trail Field** This field describes if the original record processes has had to be re-calculated/reprocessed. Reprocessing of a transition can occur during the billing month and for the two previous months already billed. Change codes provide an audit trail when a trade is modified in the fee system.	**ORIG** = Original Transaction Processed **RESUB** = Trade Recalculated as a result of an intra-month adjustment. an adjustment made inside of the original process month. **RESUB_I** = Trade Recalculated as a result of an **inter-month adjustment**. An adjustment made outside of the original process month. **REVERSE** = Reversal Transaction that offsets the IMA record below in order to reprocess/recalculate the "RESUB_I" transaction. Only appears on an **inter-month adjustment** processing only. **IMA** = **Inter Month Adjustment Record** -To flag what was originally billed prior to the adjustment, the fee system updates the change code field as an IMA.
FIRM-EXCHANGE	CHARACTER	5	39	43	The Exchange of the Clearing Organization	**CME**

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRADE EXTRACT						
ACCOUNT-NUMBER	CHARACTER	20	44	63	The position account for which trade was executed. This is the account for the customer.	Position Account ID CME######HOUS
ORIGIN-CODE	CHARACTER	1	64	64	Origin Code for customer or house accounts	1 = CUSTOMER, 2 = HOUSE
TRAN-TYPE-NAME	CHARACTER	15	65	79	Type of Transaction	OTC
TRADE-DATE	CHARACTER	10	80	89	Date of the trade (Logical Business Date). Will be the last business day of the month on margin fee records.	2010-06-01
CLEAR-DATE	CHARACTER	10	90	99	Date the trade cleared. Will be the last business day of the month on margin fee records.	2010-06-01
COMMODITY-CODE	CHARACTER	15	100	114	Commodity Code. Will be blank on Margin Fee Records.	i.e., ABCDEF
CONTRACT-CCYY	CHARACTER	4	115	118	Contract Century & Year	Will be blank
CONTRACT-MM	CHARACTER	2	119	120	Contract Month	Will be blank
CONTRACT-START-DATE	DATE	10	121	130	Tenor is calculated based on the difference between contract start date and contract end date. Will be blank on margin fee records.	2010-06-01
CONTRACT-END-DATE	DATE	10	131	140	Tenor is calculated based on the difference between contract start date and contract end date. Will be blank on margin fee records.	2010-12-31
PRODUCT-EXCH	CHARACTER	5	141	145	Exchange of the product	Exchange = IRS
EXCHANGE-CURR	CHARACTER	3	146	148	Currency of Notional Value; But for high turnover & margin fees it will be USD	USD, EUR
EXCHANGE-RATE	NUMERIC (13,3)	15	149	163	Conversion Rate to USD. If the terms of the base currency of the product is USD, this will be 1.	-9999999999.999 No currency conversions are done at this time. Currency Conversions are for Future Use
TRADE-QUANTITY	NUMERIC(23,8)	25	164	188	Quantity of the trade in terms of the base currency of the product. Will be zeros on margin fee records.	-999999999999999.9999999

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRADE EXTRACT						
NOTIONAL-VALUE	NUMERIC(23,8)	25	189	213	Quantity converted to USD. = Trade Quantity * Exchange Rate If the base currency of the product is USD, then Trade Quantity = Notional Value. On margin fee records this will be monthly average initial margin requirement	-999999999999999.9999999 No currency conversions are done at this time. Currency conversions are for Future Use
REMAINING-NOTIONAL	NUMERIC(23,8)	25	214	238	Remaining Notional converted to USD. = Trade Quantity * Exchange Rate If the base currency of the product is USD, then Trade Quantity = Notional Value.	Will have zeros; Save for future use
TOTAL FEES	NUMERIC(23,8)	25	239	263	Sum of the fees for each unique transaction	-9999999999.999
TRADE-ID	NUMERIC	10	264	273	Match number against clearing files. This will be zeros on margin fee records.	1111111111
ASSET-MANAGER	CHARACTER	32	274	305	Asset Manager	Test Asset Manager
FILLER	CHARACTER	45	306	350	Filler Save for Future Use	spaces
TOTAL LENGTH		350				