

CBOT/NYMEX/COMEX TRADE DETAIL EXTRACT LAYOUT						
COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
BROKER-SYMBOL	CHARACTER	5	1	5	Identifies the trading acronym of the individual executing the trader	'0A3L', 'ZPM'
<tab delimiter>	CHARACTER	1	6	6		
INVOICE-STATUS	CHARACTER	6	7	12	<b>Audit Trail Field</b> (Fee generated field to provide an audit trail for records that have been calculated in the fee system)	'CALC'
<tab delimiter>	CHARACTER	1	13	13		
PROCESS-SEQ-NUM	CHARACTER	8	14	21	The first 8 characters of the Full Process Sequence Number.	'000874', '145295'
<tab delimiter>	CHARACTER	1	22	22		
FILL-FIRM-ID	CHARACTER	5	23	27	Firm that executed or 'filled' the trade	'105', '714'
<tab delimiter>	CHARACTER	1	28	28		
BILL-FIRM-ID	CHARACTER	5	29	33	Corresponding CME firm for which invoices are sent to	'287', '323'
<tab delimiter>	CHARACTER	1	34	34		
TRADE-ID	CHARACTER	11	35	45	ID Assigned by the Clearing House to identify the Trade Record	192608 206966
<tab delimiter>	CHARACTER	1	46	46		
TRADE-DATE	CHARACTER	10	47	56	Date trade was executed (Logical Business Date) in MM/DD/CCYY format	'02/03/2010'
<tab delimiter>	CHARACTER	1	57	57		
PARENT-FIRM-ID	CHARACTER	5	58	62	Parent firm of the Billing Firm	'287', '323'
<tab delimiter>	CHARACTER	1	63	63		
ACCOUNT-NUMBER	CHARACTER	20	64	83	Customer trading account received from CME Clearing	'ABCF994', '000ZBTJ'
<tab delimiter>	CHARACTER	1	84	84		
COMMODITY-CODE	CHARACTER	15	85	99	Identifies the product/commodity code of the trade	'41' - 30 Day Fed Fund 'CL' - Crude Oil Light Sweet 'QI' - COMEX MINY Silver
<tab delimiter>	CHARACTER	1	100	100		
PUT-CALL-IND	CHARACTER	1	101	101	Put or Call Indicator	P - Put C - Call <i>if space, will denote future transaction</i>
<tab delimiter>	CHARACTER	1	102	102		
TRADE-QUANTITY	CHARACTER	12	103	114	Quantity of product traded	23 -135 (Leading negative sign if value is negative, this would occur on give-ups transactions or on inter-month adjustments where the change code is REVERSE)
<tab delimiter>	CHARACTER	1	115	115		
APS-INDICATOR	CHARACTER	1	116	116	Indicator that denotes if a transaction was given-up to another entity (broker/firm)	Blank = Regular Trade G = Traded Marked for Give-Up I = Accepted/Onset R = Reversal/Offset A = APS (Accepted/Onset) F = APS (Accepted/Offset)
<tab delimiter>	CHARACTER	1	117	117		

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COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRADE-HOURS	CHARACTER	5	118	122	Indicates if the trade was executed during regular trading hours for the product, or was traded outside of regular trade hours (i.e. extended trading hours)	ETH = Extended Trading Hours RTH = Regular Trading Hours
<tab delimiter>	CHARACTER	1	123	123		
TRADE-LOCATION	CHARACTER	5	124	128	Trading location for executed trade	ELC = Electronic Trades PIT = Pit Trades, EFRP Transactions
<tab delimiter>	CHARACTER	1	129	129		
FUT-OPT-IND	CHARACTER	2	130	131	Identifies if the transaction is a future (FUT) or option (OPT)	F - Future ( <i>second character represents a space</i> ) O - Option ( <i>second character represents a space</i> )
<tab delimiter>	CHARACTER	1	132	132		
TRAN-TYPE-NAME	CHARACTER	15	133	147	Name specifying nature of transaction executed	ASSIGNMENT BLOCK BLOCK BTIC BLOCK SPREAD CASH SETTLEMENT DELIVERY EFP EFR ELC SPRD ELC TRD ELC TRD BTIC EXC FOR MINI EXC OPT FOR OPT EXERCISE EXPIRED OPTION FUTURE FROM ASN FUTURE FROM EXE GIVE UP POS ADJ TRANSFER TRANSFER REO
<tab delimiter>	CHARACTER	1	148	148		
TOTAL-FEES	CHARACTER	13	149	161	Sum of the fees applied to the trade record. However, this field excludes brokerage fees billed to brokers.	295.54 -76.88 (Leading negative sign if value is negative, this would occur on give-ups transactions or on inter-month adjustments where the change code is REVERSE)
<tab delimiter>	CHARACTER	1	162	162		

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COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
CHANGE-CODE	CHARACTER	8	163	170	<p><b>Additional Audit Trail Field</b> This field describes if the original record processes has had to be re-calculated/reprocessed.</p> <p>Reprocessing of a transition can occur during the billing month and for the two previous months already billed.</p> <p>Change codes provide an audit trail when a trade is modified in the fee system.</p>	<p><b>ORIG</b> - This represents an original trade transaction. This will be the code set for all trades loaded into the fee system from Clearing.</p> <p><b>REALLO</b> - Transaction was recalculated as a result of a non-trade transaction being reassigned (allocated) to a main or trading account. Allocations only apply to non-trade activity.</p> <p><b>ACCT</b> - If a trading account was incorrectly passed through from Clearing, the end user may change the specified account. Fees will be recalculated based on the new data inputted.</p> <p><b>RESUB</b> - This is where trade information is correct, but fees were incorrectly calculated. This is usually due an Account and/or Operator ID that has not been correctly registered within the fee system. This may also be due to incorrect membership information as well that needed to be modified. Once the appropriate pieces of information are accurately registered the end user may resubmit the transaction in order to reprocess the transaction for the correct fees to be applied.</p> <p><b>TRDR</b> - If a Broker Symbol/Operator ID was incorrectly passed through from Clearing, the end user may change the specified executing broker information. Fees will be recalculated based on the new data inputted.</p> <p><b>REVERSE</b> - This record is created as an adjusting entry to credit the volume and fee amounts as the result of an IMA. This offset record will net fees and trade quantity to be zero.</p> <p><b>_I</b> - The “_I” flags that this was an adjustment made outside of the original process month. These definitions are the same as the ones listed above except that these specifically denote inter-month adjustments.</p>
<tab delimiter>	CHARACTER	1	171	171		
TRADE-PRICE	CHARACTER	15	172	186	Price at which trade was executed	0.8972 15.6234
<tab delimiter>	CHARACTER	1	187	187		
RESUB-IND	CHARACTER	1	188	188	Field used for fees batch processing to denote when a transaction has been resubmitted recalculation	'N' (default value = nothing should be in a resubmitted state)
<tab delimiter>	CHARACTER	1	189	189		
NEW-ACCOUNT	CHARACTER	20	190	209	Field used for fees batch processing to denote the new account, when the "Change Account" Feature is performed via the online	Blank (default value = nothing should be populated in this field)
<tab delimiter>	CHARACTER	1	210	210		
PROCESS-DATE	CHARACTER	10	211	220	Date trade record was processed in CCYY-MM-DD format	2009-10-01
<tab delimiter>	CHARACTER	1	221	221		

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COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
APPLIED-FEE-IND	CHARACTER	2	222	223	Value that corresponds to the respective level on the fee schedule.	<p><b>CBOT</b></p> <p><b>L1</b> - Individual Equity Member trading for own account  <b>L1D</b> - Individual Lessee (Delegate/106.D) trading for own account  <b>L1F</b> - Individual Clearing Firm Employee (Firm Appointee/106.F) trading for own account (delegate rates will apply)  <b>L2</b> - Individual Equity Members (where another individual is executing the trade) and Equity Firms that have the trading rights and share minimum for the product traded  <b>L3</b> - Individual Non-Equity Members (where another individual is executing the trade) and Non-Equity Member Firms that have the trading rights but do not have share minimum for the product traded  <b>L3D</b> - Individual Delegate Members where another individual is executing the trade  <b>L3F</b> - Individual Clearing Firm Employee where another individual is executing the trade  <b>L4</b> - Electronic Corporate Member Firms  <b>L5</b> - Non-Members**  <b>L6</b> - Mini-sized Contract Permit Holders (also known as a CMACE Permit)  <b>L6D</b> - Individual Lessee (Delegate/106.D) whom is also holding a CMACE permit  <b>L6F</b> - Individual Clearing Firm Employee (Firm Appointee/106.F) whom is also holding a CMACE permit  <b>L7</b> - CME Members in the Cross-Sell Programs such as E-mini Dow  <b>**Fee Ind of "L5"</b> plus the <b>Fee incentive indicator</b> will help derive volume for FMIP, IIP, IVIP incentive programs.</p> <p><b>NYMEX/COMEX</b></p> <p><b>E</b>- EQUITY (Member Category on Fee Schedule)  <b>L</b>- LESSEE (Member Category on Fee Schedule)  <b>F</b>- FIRM EMPLOYEE (Member Category on Fee Schedule)  <b>C</b>- NON MEMBER (Non-Member on Fee Schedule)**  <b>**Fee Ind of "C"</b> plus the <b>Fee incentive indicator</b> will help derive volume for FMIP, IIP, IVIP incentive programs.</p>
<tab delimiter>	CHARACTER	1	224	224		

**CBOT/NYMEX/COMEX TRADE DETAIL EXTRACT LAYOUT**

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TYPE-NAME	CHARACTER	20	225	244	The category of fee assessed	<u>CBOT</u> CASH SETTLEMENT EXCHANGE FEE EXCHANGE FEE-NONTRD FACILITATION FEE GIVE-UP SURCHARGE POSITION ADJUSTMENT POSITION TRANSFER  <u>NYMEX/COMEX</u> CASH SETTLEMENT E/A/D NOTICE EXCHANGE FEE EXCHANGE FEE-NONTRD FACILITATION FEE GIVE-UP SURCHARGE LESSEE SURCHARGE LESSEE TRADING FEE POSITION ADJUSTMENT POSITION TRANSFER
<tab delimiter>	CHARACTER	1	245	245		
RATE	CHARACTER	14	246	259	Rate of the applied fee type	.6000 -1.250 (Leading negative sign if value is negative, this would occur on give-ups transactions or on inter-month adjustments where the change code is REVERSE)
<tab delimiter>	CHARACTER	1	260	260		
GROSS-TRANS-FEE	CHARACTER	14	261	274	Identifies the 'gross transaction fee', or fee before any incentives/discounts are applied	.6000 -1.250 (Leading negative sign if value is negative, this would occur on give-ups transactions or on inter-month adjustments where the change code is REVERSE)
<tab delimiter>	CHARACTER	1	275	275		
APPLIED-TRANS-FEE	CHARACTER	14	276	289	Identifies the amount of the fee applied after any incentives/discounts are applied	.6000 -1.250 (Leading negative sign if value is negative, this would occur on give-ups transactions or on inter-month adjustments where the change code is REVERSE)
<tab delimiter>	CHARACTER	1	290	290		
FIX-USER-ID	CHARACTER	18	291	308	Identifies the Operator ID (tag50,) of the broker executing the trade	'AW3' 'ZPN'
<tab delimiter>	CHARACTER	1	309	309		
CLEAR-DATE	CHARACTER	10	310	319	Identifies the date the trade cleared	'2010-02-16'
<tab delimiter>	CHARACTER	1	320	320		
ORDER-NUMBER	CHARACTER	10	321	330	Identifies the customer order. The value is generated internally by the order routing software to identify the unique order instruction.	75270019 75270026
<tab delimiter>	CHARACTER	1	331	331		
GLOBEX-DEVICE	CHARACTER	5	332	336	Identifies the Electronic device used to execute the transaction	HHELD ILINK
<tab delimiter>	CHARACTER	1	337	337		

CBOT/NYMEX/COMEX TRADE DETAIL EXTRACT LAYOUT						
COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
CONTRACT-YYYY	CHARACTER	4	338	341	Contract Century & Year	2011 2015
<tab delimiter>	CHARACTER	1	342	342		
CONTRACT-MM	CHARACTER	2	343	344	Contract Month	'02' '11'
<tab delimiter>	CHARACTER	1	345	345		
ORIG-TRAN-TYPE	CHARACTER	2	346	347	Original transaction type of the trade, this field is relevant for when a transaction is given up.	2-ELC TRD 5-ELC SPRD 9-EFP 25-BLOCK 26-BLOCK SPREAD 27-EFR 29-EXC FOR MINI ( <i>only NYMEX/COMEX</i> ) 30-EXC OPT FOR OPT ( <i>only NYMEX/COMEX</i> )
<tab delimiter>	CHARACTER	1	348	348		
COLOR-DESC	CHARACTER	10	349	358	Not applicable for exchange	Blank (default value)
<tab delimiter>	CHARACTER	1	359	359		
BUS-CODE	CHARACTER	4	360	363	Identifies a business code that corresponds to the member type	CBOT Field only, refer to glossary on the fee system's homepage for CBOT for explicit details  Example: 1AB1, 1AB2, ...
<tab delimiter>	CHARACTER	1	364	364		
PRICE-CODE	CHARACTER	3	365	367	Identifies the price code associated with the business code. This provides business codes to be grouped together. Typically all codes that begin with "F" represent firm activity.	CBOT Field only, refer to glossary on the fee system's homepage for CBOT for explicit details  Example: FAA, FAB, FAC....
<tab delimiter>	CHARACTER	1	368	368		
MAIN-ACCOUNT-NUMBER	CHARACTER	20	369	388	A 'grouping account' (or account alias) created by firms which all trading accounts are associated (roll up) to.	Main Account Trading Account 11111            11111 11111            22222 11111            33333
<tab delimiter>	CHARACTER	1	389	389		
FEE-INCENTIVE-IND	CHARACTER	1	390	390	Identifies if a fee incentive program is applied	Y - Trade is a Spread Trade N - Trade has no incentive F - FMIP (Latin American Fund Manager Incentive Program) I - IIP (International Incentive Program) V - IVIP (International Volume Incentive Program)
<tab delimiter>	CHARACTER	1	391	391		
VENUE	CHARACTER	10	392	401	Identifies the venue the trade was executed on	CPC GLBX *only NYMEX/COMEX
<tab delimiter>	CHARACTER	1	402	402		
PRODUCT-EXCHANGE	CHARACTER	5	403	407	Exchange the product/commodity code was traded on	CBT - CBOT CMX - COMEX NYX - NYMEX
<tab delimiter>	CHARACTER	1	408	408		

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COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRADE-TYPE	CHARACTER	5	409	413	Notes trade type attributes, such as partial match for out-trades, CMTA trades, etc.	TRD - Trade POS - Position EFP - EFP Trade EAD - Exercise/Assignment GUE - Give Up Transfer GUA - Give Up Acceptance
<tab delimiter>	CHARACTER	1	414	414		
FIRST-TIME-ALLOC-IND	CHARACTER	1	415	415	Identifies if the trade indicates the 'first time allocation' of an original trade	'N' - Not allocation for the first time 'Y' - Allocated for the first time
<tab delimiter>	CHARACTER	1	416	416		
BK-BROKER	CHARACTER	5	417	421	Identifies a brokerage reassignment value (if applicable). Field only valid if information is passed through from CME Clearing.	HYPR HKS RCO
<tab delimiter>	CHARACTER	1	422	422		
CTI	CHARACTER	1	423	423	Customer Type Indicator	1 = Individual member for their own account. 2 = Proprietary account of a member firm. 3 = A member/nonmember terminal operator executing for another individual member or an account controlled by another member. 4 = All other orders (typically non-member entities).
<tab delimiter>	CHARACTER	1	424	424		
ORIGIN	CHARACTER	1	425	425	Origin Code for customer or house accounts	1 - Customer Account 2 - House Account
<tab delimiter>	CHARACTER	1	426	426		
ORG-PROCESS-DATE	CHARACTER	10	427	436	Notes the original process date, key to trace back original records for any adjusted or resubmitted trades	2009-10-01
<tab delimiter>	CHARACTER	1	437	437		
STRIKE-PRICE	CHARACTER	15	438	452	Option Exercise Price	1000.000000 870.000000
<tab delimiter>	CHARACTER	1	453	453		
VOL-QUOTE-IND	CHARACTER	1	454	454	Indicator to denote vol quoted options	V - Vol Quoted, N - Not Vol Quoted
<tab delimiter>	CHARACTER	1	455	455		
SELF-MATCH-QUANTITY	CHARACTER	12	456	467	Specifies the portion of the trade quantity that is self-matched	50, 75, etc.
<tab delimiter>	CHARACTER	1	468	468		
REASON-CODE	CHARACTER	20	469	488	Specifies why a trade was resubmitted within the Exchange Fee System	"Self-Match", "Incentive Pricing", "User Initiated"
<tab delimiter>	CHARACTER	1	489	489		
USI	CHARACTER	26	490	515	Unique Swap Identifier' that ties extract record to 'Daily Trade and Position Register'. Will be blank for all non-trades (TRAN-TYPE-NAME: ASSIGNMENT, CASH SETTLEMENT, DELIVERY, EXERCISE, EXPIRED OPTION, FUTURE FROM ASN, FUTURE FROM EXE, POS ADJ)	14B475F44E8TP0302DD4A9F8 14B475F44D8TP0301DAE705A 14B475F44E8TP0302DB6D47E
<tab delimiter>	CHARACTER	1	516	516		

