CME 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 trade	'0A3L', 'ZPM'
<tab delimiter>	CHARACTER	1	6	6		
INVOICE-STATUS	CHARACTER	6	7	12	**Audit Trail Field** (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-YYYY	CHARACTER	4	14	17	Four digit year the trade record was processed	'2010', '2009'
<tab delimiter>	CHARACTER	1	18	18		
PROCESS-MM	CHARACTER	2	19	20	Two digit month the trade record was processed	'02', '11'
<tab delimiter>	CHARACTER	1	21	21		
PROCESS-DD	CHARACTER	2	22	23	Two digit day the trade record was processed.	'02', '28'
<tab delimiter>	CHARACTER	1	24	24		
PROCESS-SEQ-NUM	CHARACTER	8	25	32	**Audit Trail Field** 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.	'000874', '145295'
<tab delimiter>	CHARACTER	1	33	33		
FILL-FIRM-ID	CHARACTER	5	34	38	Firm that executed or 'filled' the trade	'105', '714'
<tab delimiter>	CHARACTER	1	39	39		
BILL-FIRM-ID	CHARACTER	5	40	44	'Carrying' or 'Clearing' firm (firm that is billed) for the trade record	'287', '323'
<tab delimiter>	CHARACTER	1	45	45		
VOL-QUOTE-IND	CHARACTER	1	46	46	Indicator to denote vol quoted options Volatility Quoting is based on a concept called implied volatility, which refers to how much traders anticipate the price of the underlying product which will vary between now and when the option expires.	'V' - Vol Quoted 'N' - Not Vol Quoted
<tab delimiter>	CHARACTER	1	47	47		
FILE-ID	CHARACTER	3	48	50	*Field is no longer used, was an audit trail field for the fee system only*	*N/A*
<tab delimiter>	CHARACTER	1	51	51		
SEQUENCE-NUM	CHARACTER	4	52	55	*Field is no longer used, was an audit trail field for the fee system only*	*N/A*
<tab delimiter>	CHARACTER	1	56	56		
TRADE-DATE	CHARACTER	10	57	66	Date trade was executed (Logical Business Date) in MM/DD/CCYY format	'02/03/2010'
<tab delimiter>	CHARACTER	1	67	67		
PARENT-FIRM-ID	CHARACTER	5	68	72	Identifies the parent firm that is billed. Also, referred to as the Guaranteeing Firm.	'287', '323'
<tab delimiter>	CHARACTER	1	73	73		
ACCOUNT-NUMBER	CHARACTER	15	74	88	Customer trading account received from CME Clearing	Trading Account 11111 22222 33333
<tab delimiter>	CHARACTER	1	89	89		
COMMODITY-CODE	CHARACTER	15	90	104	Identifies the product/commodity code of the trade	'ED' Eurodollar 'BP' British Pound
<tab delimiter>	CHARACTER	1	105	105		
PUT-CALL-IND	CHARACTER	1	106	106	Put or Call Indicator	P - Put C - Call *if space, will denote future transaction*
<tab delimiter>	CHARACTER	1	107	107		
TRADE-QUANTITY	CHARACTER	12	108	119	Quantity of product traded	100 -100 (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	120	120		
APS-INDICATOR	CHARACTER	1	121	121	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	122	122		
TRADE-HOURS	CHARACTER	5	123	127	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	128	128		
TRADE-LOCATION	CHARACTER	5	129	133	Trading location for executed trade	ELC = Electronic Trades PIT = Pit Trades, EFRP Transactions
<tab delimiter>	CHARACTER	1	134	134		
FUT-OPT-IND	CHARACTER	2	135	136	Identifies if the transaction is a future (F) or option (O)	F - Future O - Option
<tab delimiter>	CHARACTER	1	137	137		

					CME TRADE DETAIL EXTRACT LAYOUT	
COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRAN-TYPE-NAME	CHARACTER	15	138	152	Name specifying nature of transaction executed	ASSIGNMENT BLOCK BLOCK BTIC BLOCK SPREAD BLOCK TACO DELIVERY EFP EFR EOO EXERCISE FUTURE FROM ASN FUTURE FROM EXE GBX SPRD GBX SPRD FXLINK GBX TRD GBX TRD BTIC GBX TRD TACO GIVE UP PIT SPRD PIT TRD POS ADJ TRANSFER
<tab delimiter>	CHARACTER	1	153	153		
TOTAL-FEES	CHARACTER	13	154	166	Sum of the fees applied to the trade record	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	167	167		
CHANGE-CODE	CHARACTER	8	168	175	**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** - This represents an original trade transaction. This will be the code set for all trades loaded into the fee system from Clearing. **REALLO** - 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. **ACCT** - 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. **RESUB** - 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 be transaction for the correct fees to be applied. **TRDR** - 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. **REVERSE** - 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. **_I** - 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.
<tab delimiter>	CHARACTER	1	176	176		
TRADE-PRICE	CHARACTER	15	177	191	Price at which trade was executed	0.8972 15.6234
<tab delimiter>	CHARACTER	1	192	192		
RESUB-IND	CHARACTER	1	193	193	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	194	194		
NEW-ACCOUNT	CHARACTER	15	195	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		
APPLIED-FEE-IND	CHARACTER	2	222	223	Value that corresponds to the respective level on the fee schedule	E - Equity F - 106F Employee L - 106D Lessee O - 106H/N Firm B - CBOE Member X - Out of Division C - Non-Member** RH - Electronic Corporate Members (ECM) **Fee Ind of "C" **plus** the **Fee Incentive Indicator** will help derive volume for CTAHF, FMIP, IIP, IVIP incentive programs.
<tab delimiter>	CHARACTER	1	224	224		

					CME TRADE DETAIL EXTRACT LAYOUT	
COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TYPE-NAME	CHARACTER	20	225	244	The type of fee applied to an individual transaction	106F BROKERAGE 106D BROKERAGE EXCHANGE FEE EXCHANGE FEE-NONTRADE FACILITATION FEE FEE CREDIT GIVE-UP SURCHARGE NEW BROKERAGE-106F NEW BROKERAGE-OTHER 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)
<tab delimiter>	CHARACTER	1	260	260		
GROSS-TRANS-FEE	CHARACTER	14	261	274	Identifies the 'gross transaction fee'	.6000 -1.250 (Leading negative sign if value is negative)
<tab delimiter>	CHARACTER	1	275	275		
NET-TRANS-FEE	CHARACTER	14	276	289	Identifies the 'net transaction fee'; not generally used since discounts are applied as separate credit or 'CR' fee types	22.50 -14.75 (Leading negative sign if value is negative)
<tab delimiter>	CHARACTER	1	290	290		
APPLED-TRANS-FEE	CHARACTER	14	291	304	Identifies the amount of the fee applied after any incentives/discounts are applied	23.75 -16.77 (Leading negative sign if value is negative)
<tab delimiter>	CHARACTER	1	305	305		
FIX-USER-ID	CHARACTER	32	306	337	Identifies the trader symbol (user ID, tag50, broker symbol) of the individual executing the trade	'AW3' 'ZPN'
<tab delimiter>	CHARACTER	1	338	338		
ORG-PROCESS-DATE	CHARACTER	10	339	348	The trade's original process date. Can be used to trace back original records for any adjusted or resubmitted trades.	'02/03/2010'
<tab delimiter>	CHARACTER	1	349	349		
ORDER-NUMBER	CHARACTER	10	350	359	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	360	360		
BK-BROKER	CHARACTER	5	361	365	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	366	366		
GLOBEX-DEVICE	CHARACTER	5	367	371	Identifies the Globex device used to execute the transaction	HHELD ILINK
<tab delimiter>	CHARACTER	1	372	372		
CONTRACT-YYYY	CHARACTER	4	373	376	Contract Century & Year	2011 2015
<tab delimiter>	CHARACTER	1	377	377		
CONTRACT-MM	CHARACTER	2	378	379	Contract Month	'02' '11'
<tab delimiter>	CHARACTER	1	380	380		
ORIG-TRAN-TYPE	CHARACTER	2	381	382	Original transaction type of the trade, this field is relevant for when a transaction is given up	1-PIT TRD 2-GBX TRD 5-GBX SPRD 6-PIT SPRD 9-EFP 25-BLOCK 26-BLOCK SPREAD 27-EFR 30-EOO
<tab delimiter>	CHARACTER	1	383	383		
COLOR-DESC	CHARACTER	10	384	393	Identifies the 'color' description assigned to Eurodollar quarterly futures	WHITE RED GREEN BLUE GOLD PURPLE ORANGE PINK SILVER COPPER
<tab delimiter>	CHARACTER	1	394	394		
TRADE-ID	CHARACTER	10	395	404	ID Assigned by the Clearing House to identify the Trade Record	192608 206966
<tab delimiter>	CHARACTER	1	405	405		
FEE-INCENTIVE-IND	CHARACTER	1	406	406	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) H - CTAHF (CTA/Hedge Fund Incentive Program) I - IIP (International Incentive Program) V - IVIP (International Volume Incentive Program)
<tab delimiter>	CHARACTER	1	407	407		
CLEAR-DATE	CHARACTER	10	408	417	Identifies the date the trade cleared	'2010-02-16'

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE	
					CME TRADE DETAIL EXTRACT LAYOUT		
<tab delimiter>	CHARACTER	1	418	418			
MAIN-ACCOUNT-NUMBER	CHARACTER	20	419	438	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	439	439			
VENUE	CHARACTER	10	440	449	Reserved for future use		
<tab delimiter>	CHARACTER	1	450	450			
PRODUCT-EXCHANGE	CHARACTER	5	451	455	Exchange the product/commodity code was traded on	'CME'	
<tab delimiter>	CHARACTER	1	456	456			
TRADE-TYPE	CHARACTER	5	457	461	Reserved for future use		
<tab delimiter>	CHARACTER	1	462	462			
FIRST-TIME-ALLOC-IND	CHARACTER	1	463	463	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	464	464			
CTI	CHARACTER	1	465	465	Customer Type Indicator	1 = Broker/Trader, trading for his own account. 2 = Broker/Trader, trading for clearing members house account. 3 = Broker/Trader, trading for the account of another Broker/Trader present on the trading floor, or for an account controlled by such Broker/Trader. 4 = Broker/Trader, trading for any other customer's account or for the account of a Broker/Trader, not present on the trading floor.	
<tab delimiter>	CHARACTER	1	466	466			
ORIGIN	CHARACTER	1	467	467	Origin Code for customer or house accounts	1 - Customer Account 2 - House Account	
<tab delimiter>	CHARACTER	1	468	468			
STRIKE-PRICE	CHARACTER	15	469	483	Option Exercise Price	1000.000000 870.000000	
<tab delimiter>	CHARACTER	1	484	484			
SELF-MATCH-QUANTITY	CHARACTER	12	485	496	Specifies the portion of the trade quantity that is self-matched	50, 75, etc.	
<tab delimiter>	CHARACTER	1	497	497			
REASON-CODE	CHARACTER	20	498	517	Specifies why a trade was resubmitted within the Exchange Fee System	"Self-Match", "Incentive Pricing", "User Initiated"	
<tab delimiter>	CHARACTER	1	518	518			
USI	CHARACTER	26	519	544	Unique Swap Identifier' that ties extract record to 'Daily Trade and Position Register'. Will be blank for all non-trades (TRAN-TYPE-NAME: ASSIGNMENT, DELIVERY, EXERCISE, FUTURE FROM ASN, FUTURE FROM EXE, POS ADJ)	14B475F44E8TP0302DD4A9F8 14B475F44D8TP0301DAE705A 14B475F44E8TP0302DB6D47E	
<tab delimiter>	CHARACTER	1	545	545			
TRADE-SUB-TYPE	CHARACTER	5	546	550	This field further qualifies the TRAN-TYPE-NAME	**40** = TAS - Traded at Settlement **43** = TAM - Traded at Marker (Numerical representation)	
<tab delimiter>	CHARACTER	1	551	551			
TRADE-SUB-TYPE-DESC	CHARACTER	5	552	556	Specifies the description of the TRADE-SUB-TYPE	**TAS** = Traded at Settlement (40) **TAM** = Traded at Marker (43) (Alpha-Character representation)	
<tab delimiter>	CHARACTER	1	557	557			
LISTED-PRODUCT-CODE	CHARACTER	15	558	572	For a TAS or TAM trade, the product code actually listed on Globex or Clearport	XYT	
<tab delimiter>	CHARACTER	1	573	573			
MARKER-PRODUCT-CODE	CHARACTER	15	574	588	For a TAS or TAM trade, the synthetic product code that contains the price used to determine the actual trade price	1YT	
<tab delimiter>	CHARACTER	1	589	589			
EXEC-CODE	CHARACTER	1	590	590	Specifies executor type of the trade	M = Member O = Member Trading Own Account N = Non Member A = Any	
<tab delimiter>	CHARACTER	1	591	591			
AGGRESSOR-IND	CHARACTER	1	592	592	Aggressor Indicator	Y - Yes (Indicates the order giving rise to this trade was new) N - No (Indicates the order giving rise to this trade was resting [passive])	
<tab delimiter>	CHARACTER	1	593	593			
DISCOUNT-DESCRIPTION	CHARACTER	100	594	693	Specifies the description of the discount being applied	Bloomberg Dollar Index Futures Fee Waiver	
<tab delimiter>	CHARACTER	1	694	694			
BUY-SELL-IND	CHARACTER	1	695	695	Buy or Sell Indicator	1 - Buy 2 - Sell	
<tab delimiter>	CHARACTER	1	696	696			
FEE-QUANTITY-THRESHOLD-IND	CHARACTER	5	697	701	Fee Quantity Threshold Indicator	LN - No threshold L1- Level 1 Threshold L2 - Level 2 Threshold L3- Level 3 Threshold	**New Field Added 2024-04-11**
<tab delimiter>	CHARACTER	1	702	702			
FILLER	CHARACTER	298	703	1000	Filler Save for Future Use	last position will be denoted as an X	
TOTAL LENGTH		**1000**					