

TradeFee Detail Layout

COLUMN NAME	TYPE	SIZE	Delimiter	DESCRIPTION	EXAMPLE
FIRM-ID	CHARACTER	5	tab	This is the Executing Firm	995
PROCESS-DATE	CHARACTER	10	tab	Date record was processed	2010-06-01
PROCESS-SEQ-NUM	CHARACTER	9	tab	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	tab	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	tab	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	tab	The Exchange of the Clearing Organization	CME
ACCOUNT-NUMBER	CHARACTER	20	tab	The position account for which trade was executed. This is the account for the customer.	Position Account ID CME#####HOUS
ORIGIN-CODE	CHARACTER	1	tab	Origin Code for customer or house accounts	1 = CUSTOMER, 2 = HOUSE
TRAN-TYPE-NAME	CHARACTER	15	tab	Type of Transaction	OTC
TRADE-DATE	CHARACTER	10	tab	Date of the trade (Logical Business Date). Will be the last business day of the month on margin fee records.	2010-06-01

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CLEAR-DATE	CHARACTER	10	tab	Date the trade cleared. Will be the last business day of the month on margin fee records.	2010-06-01
COMMODITY-CODE	CHARACTER	15	tab	Commodity Code. Will be blank on Margin Fee Records.	i.e., ABCDEF
CONTRACT-CCYY	CHARACTER	4	tab	Contract Century & Year	Will be blank
CONTRACT-MM	CHARACTER	2	tab	Contract Month	Will be blank
CONTRACT-START-DATE	DATE	10	tab	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	tab	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	tab	Exchange of the product	Exchange = IRS
EXCHANGE-CURR	CHARACTER	3	tab	Currency of Notional Value; But for high turnover & margin fees it will be USD	USD, EUR
EXCHANGE-RATE	NUMERIC (13,3)	15	tab	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	tab	Quantity of the trade in terms of the base currency of the product. Will be zeros on margin fee records.	-99999999999999.999999
NOTIONAL-VALUE	NUMERIC(23,8)	25	tab	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	-99999999999999.999999 No currency conversions are done at this time. Currency conversions are for Future Use
REMAINING-NOTIONAL	NUMERIC(23,8)	25	tab	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	tab	Sum of the fees for each unique transaction	-9999999999.999
TRADE-ID	NUMERIC	10	tab	Match number against clearing files. This will be zeros on margin fee records.	1111111111
ASSET-MANAGER	CHARACTER	32	tab	Asset Manager	Test Asset Manager

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TRADE-TYPE	CHARACTER	5	tab	Type of Trade	NEW = New Trade MAINT = Maintenance CONV = Backload TRNSF = Transfer CMPS = Compression Trade MARGN = Margin DSF = Deliverable Swap Futures BLEND = Non-top day termination from Blending
BLOCK_ID	CHARACTER	255	tab	The identifier of a given block of trades	20991231:ABCXX:111222
TERMINATE_REASON	CHARACTER	255	tab	A code used to identify Coupon Blending trades	blank, PARTIAL_BLENDING, FULL_BLENDING
ORIGINAL_FEE_DATE	CHARACTER	10	tab	Clear Date or, for derived records, the date of the originating trade	2015-10-08
TIME_TO_MATURITY	NUMERIC(23,8)	25	tab	The length of the maturity in years. Note that the calculation differs for Swaps vs. Swaptions. See the fee schedule for details.	-999999999999999.999999
UNDERLYING_SWAP_START_DATE	DATE	10	tab	The start date of the underlying swap for a given Swaption	2016-05-01
UNDERLYING_SWAP_END_DATE	DATE	10	tab	The end date of the underlying swap for a given Swaption	2019-05-01
OPTION_EXPIRATION_DATE	DATE	10	tab	The expiration date of a given Swaption	2016-04-29
DIRECTION	CHARACTER	20	tab	The type of trade for a given side	REC, PAY, STRADDLE
CREATE_REASON	CHARACTER	255	tab	A code used to identify underlying Swaps that were created as the result of the partial assignment of a Swaption	blank, PARTIAL_ASSIGNMENT
EXTERNAL DEAL_ID	CHARACTER	255	tab	Identifier assigned by the submitting platform to identify the execution. This is required for two sided trade submission.	20991231:ABCXX:111111
HOUSE_TO_HOUSE_TRADE_INDICATOR	CHARACTER	1	tab	Tells whether or not the trade is a house-to-house trade	Y = House to House trade
FEE-TYPE-SEQUENCE NUM	CHARACTER	9	tab	0 or 1, if it's a 1 that represents a transaction that needed to be split for the step tier, if future tiering pricing applies.	Tierable lot size 10 --> Translates to fee type seq of 0 with a qty of 5 with a rate of 8 cents and then a fee type seq of 1 with qty of 5 and a rate of 3 cents.
FEE-QUANTITY	NUMERIC(23,8)	25	tab	Quantity of the transaction for the given fee type and fee divided by 1,000,000.	Need this when you need to break up a transaction size to accommodate the step tier. - 999999999999999.999999

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APPLIED-FEE-IND	CHARACTER	3	tab	Applied fee indicator for trade	<p>This value corresponds to CME Group “seat” membership discounts. IRS will not have a membership distinction, everything will be denoted as a “C”.</p> <p>Rate and Fee Type Name will help you distinguish for IRS the discount provided, this differs from the futures world. Use this field as a placeholder in case a seat requirement ever resurfaces.</p> <p>Example Values C = Non Member Rates</p>
FEE-TYPE-NAME	CHARACTER	20	tab	Name of the Type of Fee Applied	Clearing Fee, Maintenance Fee, Margin Fee, Block Surcharge, Execution Fee, Blending Surcharge
BASE-RATE	NUMERIC (13,8)	15	tab	Base rate before discounts (e.g. tiers) is applied. Except on high turnover & margin fees where it will be set to zero.	-99999.99999999 - currently base rate = applied rate - save for future use.
APPLIED-RATE	NUMERIC (13,8)	15	tab	Rate applied to transaction due to the volume tier bucket. Except on high turnover & margin fees where it will be set to zero.	-99999.99999999 - currently base rate = applied rate - save for future use.
GROSS-TRANS-FEE	NUMERIC (23,8)	25	tab	Fees generated by the Base Rate prior to volume tier buckets. (Base Rate * Fee Quantity). Except on high turnover as it is a fixed fee & margin fees.	-999999999999.99999999 - currently gross trans fee = applied trans fee -save for future use.
APPLIED-TRANS-FEE	NUMERIC (23,8)	25	tab	Fees generated by the rate applied due to the volume tier bucket. (Applied Rate * Fee Quantity). Except on high turnover fees as it is a fixed fee & margin fees.	-999999999999.99999999 - currently gross trans fee = applied trans fee -save for future use.
PROGRAM-NAME	CHARACTER	30	tab	Name/Description of fee program	FM, NONFM, Blank, HTS, Fee Waiver, Holding