

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.	11111111
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
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

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRADE EXTRACT						
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.	-99999999999999.9999999

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.	111111111
ASSET-MANAGER	CHARACTER	32	274	305	Asset Manager	Test Asset Manager
TRADE-TYPE	CHARACTER	5	306	310	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	311	565	The identifier of a given block of trades	20991231:ABCXX:111222
TERMINATE_REASON	CHARACTER	255	566	820	A code used to identify Coupon Blending trades	blank, PARTIAL_BLENDING, FULL_BLENDING
ORIGINAL_FEE_DATE	CHARACTER	10	821	830	Clear Date or, for derived records, the date of the originating trade	2015-10-08
TIME_TO_MATURITY	NUMERIC(23,8)	25	831	855	The length of the maturity in years. Note that the calculation differs for Swaps vs. Swaptions. See the fee schedule for details.	-999999999999999.9999999
UNDERLYING_SWAP_START_DATE	DATE	10	856	865	The start date of the underlying swap for a given Swaption	2016-05-01
UNDERLYING_SWAP_END_DATE	DATE	10	866	875	The end date of the underlying swap for a given Swaption	2019-05-01

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
TRADE EXTRACT						
OPTION_EXPIRATION_DATE	DATE	10	876	885	The expiration date of a given Swaption	2016-04-29
DIRECTION	CHARACTER	20	886	905	The type of trade for a given side	REC, PAY, STRADDLE
CREATE_REASON	CHARACTER	255	906	1160	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	1161	1415	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	1416	1416	Tells whether or not the trade is a house-to-house trade	Y = House to House trade
FILLER	CHARACTER	84	1417	1500	Filler Save for Future Use	spaces
TOTAL LENGTH		1500				

New 05/18/2018

Fee Extract - Layout

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
FEE EXTRACT						
FIRM-ID	CHARACTER	5	1	5	Executing firm ID	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.	11111111
FEE-TYPE-SEQUENCE NUM	CHARACTER	9	25	33	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	34	58	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. -9999999999999999.99999999
APPLIED-FEE-IND	CHARACTER	3	59	61	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	62	81	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	82	96	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.

Fee Extract - Layout

COLUMN NAME	TYPE	SIZE	START	END	DESCRIPTION	EXAMPLE
FEE EXTRACT						
APPLIED-RATE	NUMERIC (13,8)	15	97	111	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	112	136	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	137	161	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	162	191	Name/Description of fee program	FM, NONFM, Blank, HTS, Fee Waiver, Holding
FILLER	CHARACTER	159	192	350	Filler Save for Future Use	spaces
TOTAL LENGTH		350				

Trade Detail Record 1 Maps to Fee Extract Record 1, 2 & 3		COLUMN NAME		COLUMN NAME		DESCRIPTION		EXAMPLE Rec 1	EXAMPLE Rec 2
Trade Detail		To	Fee Extract						
995	FIRM-ID	=	FIRM-ID			995	995	Fields to join on Fields to join on Fields to join on	
2010-06-01	PROCESS-DATE	=	PROCESS-DATE			2010-06-01	2010-06-01		
111111111	PROCESS-SEQ-NUM	=	PROCESS-SEQ-NUM			111111111	111111111		
			FEE-TYPE-NAME	Name of the Fee Type Applied		Clearing Fee	Clearing Fee		
n/a	n/a		FEE-TYPE-SEQUENCE NUM	0 or 1, if it's a 1 that represents a transaction that needed to be split for the step tier Note: Currently the value will be set to 0.		0	1		

Fields to join on
Fields to join on
Fields to join on

PURPOSE: This is simply to denote for every one transaction, many fees could be associated.