

Trade Detail Extract - Layout

| 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 | <u>Audit Trail Field</u> (Fee generated field to provide an audit trail for records recalculated after they have already been processed) | CALC |
| CHANGE-CODE | CHARACTER | 8 | 31 | 38 | <u>Additional Audit Trail Field</u> 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 |

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|----------------------|----------------|------|-------|-----|---|---|
| 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. | -99999999999.999 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. | -999999999999999.999999 |

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|----------------------------|---------------|------|-------|-----|---|--|
| 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 | -999999999999999.999999 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 |
| 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. | -999999999999999.999999 |
| 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 |

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| COLUMN NAME | TYPE | SIZE | START | END | DESCRIPTION | EXAMPLE |
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| 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 | | | | |

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. | 111111111 |
| 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. -999999999999999.9999999 |
| 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. | -99999.9999999 - 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. | -99999.9999999 - 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. | -999999999999.9999999 - 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. | -999999999999.9999999 - 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

| Trade Detail | | To | Fee Extract | | DESCRIPTION | EXAMPLE Rec 1 | EXAMPLE Rec 2 |
|--------------|-----------------|----|-----------------------|--|--------------|---------------|---------------|
| 995 | FIRM-ID | = | FIRM-ID | | 995 | 995 | |
| 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.