



## Advisory Notice

Clearing House

20 South Wacker Drive  
Chicago, IL 60606-7499  
www.cme.com

312/930.3170 tel/  
312/930.3187 fax

07-50

TO: Give Up Payment System (GPS) Users  
Back Office Managers

FROM: Clearing House Department

SUBJECT: REMINDER: GPS Data File Changes

DATE: March 8, 2007

At the request of GPS users, **effective at the close of business, Friday, March 30, 2007**, we are enhancing the GPS Trade Record data file (DGPS, PGPS, FGPS and EGPS) to include additional fields.

Below is the new trade record layout. The first trade record (current) is defined by a "T" in the first byte – and the enhanced second record will immediately follow and will contain a "U" in the first byte.

Please note, instead of making the existing current record larger, we added a second record containing the added fields as follows:

46	50	Executing Broker Exchange Code X(05)	AN	Left justified space filled
51	55	Executing Broker Symbol X(05)	AN	Left justified space filled
56	73	Operator ID X(18)	AN	Left justified space filled; or spaces
74	85	Trade Identifier X(12)	AN	A unique identifying number assigned by the system when the trade is added
86	93	Quadrant Name X(8)	AN	The name of the quadrant the commodity belongs to as assigned by Clearing
94	103	Pass Thru Agreement Reference Number X(10)	AN	EXECUTING SIDE ONLY. Alphanumeric field identifying the pass thru agreement. (SPACES if no pass thru agreement found). Carrying side will always contain SPACES.

If need be, firms could code "around" using the second (new) record since the first (current) record layout has not changed.

**In addition, upon request, we can provide a sample data file.**

For questions, please contact CME Clearing Services at 312.207.2525 or e-mail at [ccs@cme.com](mailto:ccs@cme.com). Thank you!

## TRADE RECORD LAYOUT (PART 1)

Position From	Position To	Field Name	Format	Description & Comments
1	1	File / Record Type X(01)	AN	T = Trade part 1
2	2	Record Type X(01)	AN	E = Executing Firm record C = Carrying Firm trade record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code shall occupy positions 11 - 13, positions 14 15 shall contain SPACES.
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for Executing Firm) shall occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	Carrying Firm Code X(05)	AN	Existing 3 character firm code (for Carrying Firm) shall occupy positions 21 - 23, positions 24 - 25 will contain SPACES.
26	35	Executing Firm Trading Account Number X(10)	AN	The Executing Firm's trading account number, from which the positions are given up.
36	45	Carrying Firm Trading Account Number X(10)	AN	The Carrying Firm's trading account number, from which the positions are given up, if the original account number was correct it will be in this field.
46	55	Original Carrying Firm Trading Account Number X(10)	AN	The original Carrying Firm's trading account number, as entered by the Executing Firm.
56	65	Profit Center X(10)	AN	The profit center at the Executing Firm to which revenue will be assigned.
66	66	Profit Center Source X(01)	AN	Indicates whether the profit center is associated with the account or agreement. (C= Account ; G=Agreement ; space= no profit center)
67	76	Agreement Number X(10)	AN	Alphanumeric field generated by the Executing Firm to identify a Give-Up agreement. (SPACES if no agreement found for the trade.)
77	77	Bill Carrying Firm Indicator X(01)	AN	Y = Bill Carrying Firm N = Bill 3rd Party manually SPACES = No agreement found
78	78	ETH/RTH Indicator X(01)	AN	R= Regular trading hours E= Extended trading hours
79	83	Exchange Code X(05)	AN	2 character exchange code shall occupy positions 72 - 73, positions 74 - 76 shall contain SPACES
84	93	Commodity Code X(10)	AN	Commodity code - left justified, space filled
94	101	Contract Date 9(08)	N	YYYYMMDD, where DD is 00 (DD is for future use)

<b>Position From</b>	<b>Position To</b>	<b>Field Name</b>	<b>Format</b>	<b>Description &amp; Comments</b>
102	102	Call/Put Indicator X(01)	AN	C= Call P = Put SPACE = Future
103	110	Strike Price 9(08)	N	Up to 8 digit strike price
111	118	Trade Price 9(08)	N	Up to 8 digit Trade price
119	126	Trade Date 9(08)	N	YYYYMMDD
127	134	Quantity 9(08)	N	Trade quantity
135	135	Buy/Sell Indicator X(01)	AN	B = Buy S = Sell
136	136	APS Indicator X(01)	AN	A = APS trade SPACE = Not an APS trade
137	137	EFP Indicator X(01)	AN	E = EFP trade SPACE = Not an EFP trade
138	138	Spread Indicator X(01)	AN	D = Differential spread L = Legged spread SPACE = Not a spread trade
139	139	Session Indicator X(01)	AN	A = Project A E = Evening G = GLOBEX SPACE = Day
140	140	Reversal Indicator X(01)	AN	R = Reversal trade SPACE = Not a reversal trade
141	148	Order Number X(08)	AN	Positions 141 - 144 shall contain SPACES. Existing 4 character order number shall occupy positions 145 - 148
149	151	Currency Code X(03)	AN	Shall contain a valid ISO code
152	159	Give-Up Rate 9(08)	N	99,999,999 where the (.) and (,) are implied
160	174	Give-Up Fee Amount 9(15)	N	999,999,999,999.99- where the (.) and (,) are implied. (Note trailing sign field).
175	175	Change Indicator X(01)	AN	SPACE = Batch Trade A = GAINS trade C = Batch corrected Trade X =
176	176	Error Indicator X(01)	AN	SPACE = Record has been priced E = Record is in error - has not been priced.
177	177	Status Code X(01)	AN	SPACE = Normal status R = trade rejected by opposite firm M = trade rejected with a related memo.
178	178	Expired/Carryover Indicator X(01)	AN	SPACE = Normal status, Give-Up trade fee paid E = Record is expired/deleted C = Record not paid and carried over to next month
179	188	Executing Firm Account Number (reformatted GAINS version) X(10)	AN	The Executing Firm's trading account number as reformatted by GAINS (e.g., remove all leading spaces and zeros, and right justified).
189	198	Carrying Firm Account	AN	The Carrying Firm's trading account

Position From	Position To	Field Name	Format	Description & Comments
		Number (reformatted GAINS version) X(10)		number as reformatted by GAINS (e.g., remove all leading spaces and zeros, and right justified).
199	199	Production/Test Indicator X(01)	AN	P = Firm in banking, production status. T = Firm not in banking, production status.
200	200	Quadrant Code X(01)	AN	CME Commodities: A = AGS ; C=CURR ; I=INDX ; T = INT ; M = CMEAM  CBT Commodities: G = AG ; E = EQUITY ; F = FIN ; M = METAL ; N = INDEX  Non-CME/CBT Commodities: 'X'

## TRADE RECORD LAYOUT (PART 2)

Position From	Position To	Field Name	Format	Description & Comments
1	1	File / Record Type X(01)	AN	U = Trade part 2
2	2	Record Type X(01)	AN	E = Executing Firm trade record C = Carrying Firm trade record
3	10	Process Date 9(08)	N	YYYYMMDD
11	15	Firm X(05)	AN	Firm receiving file - Existing 3 character firm code shall occupy positions 11 - 13, positions 14, 15 shall contain SPACES.
16	20	Executing Firm Code X(05)	AN	Existing 3 character firm code (for Executing Firm) shall occupy positions 16 - 18, positions 19 - 20 will contain SPACES
21	25	Carrying Firm Code X(05)	AN	Carrying firm code - Existing 3 character firm code shall occupy positions 21 - 23, positions 24, 25 shall contain SPACES.
26	35	Executing Firm Trading Account Number X(10)	AN	The Executing Firm's trading account number, from which the positions are given up.
36	45	Carrying Firm Trading Account Number X(10)	AN	The Carrying Firm's trading account number, from which the positions are given up.
46	50	Executing Broker Exchange Code X(05)	AN	Left justified space filled
51	55	Executing Broker Symbol X(05)	AN	Left justified space filled
56	73	Operator ID X(18)	AN	Left justified space filled; or spaces
74	85	Trade Identifier	AN	A unique identifying number assigned by

<b>Position From</b>	<b>Position To</b>	<b>Field Name</b>	<b>Format</b>	<b>Description &amp; Comments</b>
		X(12)		the system when the trade is added
86	93	Quadrant Name X(8)	AN	The name of the quadrant the commodity belongs to as assigned by Clearing
94	103	Pass Thru Agreement Reference Number X(10)	AN	EXECUTING SIDE ONLY. Alphanumeric field identifying the pass thru agreement. (SPACES if no pass thru agreement found). Carrying side will always contain SPACES.
104	199	FILLER X(96)	AN	Shall contain SPACES
200	200	FILLER X(01)	AN	Shall contain 'X'