CME Group End-of-Day Record Layout Guide (CSV format)

Excel Column	Field Name	Example	Description
A	Trade Date	011510	The trade date. Format is MMDDYY.
B	Product Symbol	C	The ticker or trading symbol for the contract. See the End-of-Day Product Availability list for trading symbols.
C	Trade Session	R	The indicator for the trading session. R indicates Open Outcry, E indicates Electronic (Globex).
D	Future/Option Indicator	F	Designates whether the contract is a future or option. F indicates Future, C indicates Call, and P indicates Put.
E	Expiration Month	3	The delivery month for the future or option contract
F	Expiration Day	0	Daily options only: Indicates the expiration day of the option contract. For futures and all non-daily options, this value is 0.
G	Expiration Year	2010	The year the contract expires.
H	Strike Price	420	The option’s strike price. For futures this value is 0.
I	Open Ask/Bid Indicator	A	Indicates that the opening price was a bid or offer. A $ is used to indicate a cabinet price.
J	Open Price	5930	The first price at which the contract traded after opening.
K	Opening Range Ask/Bid Indicator	A	Indicates that prices in the opening range were bids or offers.
L	Opening Range	5934	Lists a second price if there were multiple prices in the opening.
M	High Ask/Bid Indicator	B	Indicates that the high price was a bid or offer. A $ is used to indicate a cabinet price.
N	High Price	5935	The highest price during the trading session.
O	Low Ask/Bid Indicator	A	Indicates that the low price was a bid or offer. A $ is used to indicate a cabinet price.
P	Low Price	5760	
Q	Close Ask/Bid Indicator	B	Indicates that the closing price was a bid or offer. An N indicates a nominal price.
R	Close Price	5830	The closing price of the trading session.
S	Closing Range Ask/Bid Indicator		Indicates that the closing price was a bid or offer.
T	Closing Range	5832	Lists a second price if there were multiple prices in the closing.
U	Settle Cabinet		Displays a $ if the settlement price is a cabinet price. Note the contract must be eligible for cabinet pricing.
V	Settle Price	5830	Settlement price for the future or option contract.
W	Actual Volume	2180	Number of contracts traded (specific to venue in field 3).
X	Open Interest	410772	The total number of contracts long or short that have been entered into and not yet offset or fulfilled by delivery. Only one side of the transaction is counted.
Y	Option Exercises	0	The number options exercised for futures contracts. For futures contracts this field is populated with 0.
Z	Implied Volatility	0.4792	The implied volatility of the settlement price, based on a Black Scholes option model and an interest rate of 0%. This field will be 0 for futures contracts.
AA	Exchange	CBT	The exchange where the product is traded. CBT represents Chicago Board of Trade, CME represents Chicago Mercantile Exchange, and NYM represents New York Mercantile Exchange.