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

Start position	End position	Length	Field Name	Example	Description
1	6	6	Trade Date	011510	The trade date. Format is MMDDYY.
7	16	10	Product Symbol	C	The ticker or trading symbol for the contract. See the End-of-Day Product Availability list for trading symbols.
17	17	1	Trade Session	R	The indicator for the trading session. R indicates Open Outcry, E indicates Electronic (Globex).
18	18	1	Future/Option Indicator	F	Designates whether the contract is a future or option. F indicates Future, C indicates Call, and P indicates Put.
19	20	2	Expiration Month	3	The delivery month for the future or option contract
23	26	4	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.
27	49	23	Expiration Year	2010	The year the contract expires.
50	50	1	Strike Price	420	The option's strike price. For futures this value is 0.
79	79	1	Open Ask/Bid Indicator	A	Indicates that the opening price was a bid or offer. A $ is used to indicate a cabinet price.
51	78	28	Open Price	5930	The first price at which the contract traded after opening.
79	79	1	Opening Range Ask/Bid Indicator	A	Indicates that prices in the opening range were bids or offers.
80	107	28	Opening Range	5934	Lists a second price if there were multiple prices in the opening.
108	108	1	High Ask/Bid Indicator	B	Indicates that the high price was a bid or offer. A $ is used to indicate a cabinet price.
109	136	28	High Price	5935	The highest price during the trading session.
137	137	1	Low Ask/Bid Indicator	A	Indicates that the low price was a bid or offer. A $ is used to indicate a cabinet price.
138	165	28	Low Price	5760	The lowest price during the trading session.
166	166	1	Close Ask/Bid Indicator	B	Indicates that the closing price was a bid or offer. An N indicates a nominal price.
167	194	28	Close Price	5830	The closing price of the trading session.
195	195	1	Closing Range Ask/Bid Indicator		Indicates that the closing price was a bid or offer.
196	223	28	Closing Range	5832	Lists a second price if there were multiple prices in the closing.
224	226	3	Settle Cabinet		Displays a $ if the settlement price is a cabinet price. Note the contract must be eligible for cabinet pricing.
227	254	15	Settle Price	5830	Settlement price for the future or option contract.
255	269	15	Actual Volume	2180	Number of contracts traded (specific to venue in field 3).
270	284	15	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.
285	299	15	Option Exercises	0	The number options exercised for futures contracts. For futures contracts this field is populated with 0.
300	320	21	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.
321	323	3	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.