Chicago Mercantile Exchange Best-Bid-Best-Offer (BBO) Record Layout – ASCII Format

Field Number	Data Field	Start Position	End Position	Length	Description
1	Trade Date	1	8	8	YYYYMMDD- Day the trade or quote was entered
2	Trade Time	9	14	6	HHMMSS- Time the trade or quote was entered in the system
3	Trade Sequence Number	15	22	8	######## - sequence the quote or trade was entered into the system
4	Session Indicator	23	23	1	(R/E) Indicates the Regular (PIT) or Electronic (GLOBEX) trading session
5	Ticker Symbol	24	26	3	The product code
6	FOI Indicator	27	27	1	Futures (F) / Options (O) - Indicates the type of market data
7	Delivery Date	28	31	4	(YYMM) Indicates the month the contract expires
8	Trade Quantity	32	36	5	Number of contracts available for trade or traded
9	Strike Price	37	43	7	The strike or exercise price of the option, if applicable
10	Strike Price Decimal Locator	44	44	1	Decimal place indicator for strike price
11	Trade Price	45	51	7	Indicates actual price traded
12	Trade Price Decimal Locator	52	52	1	Decimal place indicator for traded price
13	Ask/Bid Type	53	53	1	Indicates for Bids (B) / Offers (A)
14	Indicative Quote Type	54	54	1	Indicative Market Quotes (I)
15	Market Quote	55	55	1	Indicator for Market Quotes (M)
16	Close/Open Type	56	56	1	Indicator for Open (O) / Close (C)
17	Valid Open Exception	57	58	2	Indicator for Special Open (O)
18	Post Close	59	59	1	Indicator for prices traded after the market close (P)
19	Cancel Code Type	60	60	1	Indicator for canceled prices (X)
20	Insert Code Type	61	61	1	Indicator for Inserted prices (I)
21	Fast/Late Indicator	62	62	1	Indicator for Fast/Late Market (F)
22	Cabinet Indicator	63	63	1	Indicator for cabinet trades ($)
23	Book Indicator	64	64	1	Indicator for Book quotes (B)
24	Entry Date	65	70	6	YYMMDD - Entry date of trade