

# FUTURES: CME Group Settlement Record Layout - CSV Format

last revised 23-DEC-2009

Field #	Data Field	Description
1	PRODUCT SYMBOL	Root symbol used to identify the product. CME Clearing code used.
2	CONTRACT MONTH	Contract Month of expiration
3	CONTRACT YEAR	Contract Year of expiration
4	CONTRACT DAY	Contract Day of expiration
5	CONTRACT	Common form of full contract code using month abbreviation and 2 digit year
6	PRODUCT DESCRIPTION	Long name description of product.
7	OPEN	Represents the first price at which the contract traded after opening on a new trade date. May be supplied from either the Globex or Open Outcry open.
10	HIGH	Highest traded price or bid at which the contract occurred during the trading day, from either Globex or the Open Outcry session.
11	HIGH AB INDICATOR	Indicates if High price was set by an 'Ask' or 'Bid' quote represented by an 'A' or 'B' respectively. The absence of either an 'A' or 'B' indicated a trade price. The existence of a "B" indicates a bid price that was higher than the highest traded price.
12	LOW	Lowest traded price or offer at which the contract occurred during the trading day, from either Globex or the Open Outcry session. The existence of an "A" indicates an ask price that was lower than the lowest traded price
13	LOW AB INDICATOR	Indicates if Low price was set by an 'Ask' or 'Bid' quote represented by an 'A' or 'B' respectively. The absence of either an 'A' or 'B' indicated a trade price.
14	LAST	Last price traded or quoted in Open Outcry.
15	LAST AB INDICATOR	Indicates if Last price was set by an 'Ask' or 'Bid' quote represented by an 'A' or 'B' respectively. The absence of either an 'A' or 'B' indicated a trade price.
14	SETTLE	Settlement price calculated at the end of the trading day for the contract.
15	PT CHG	Change in price between the trade date settlement price and the previous day's settlement price. If the current day's settlement price is the same as the previous day's price, or if the previous trading day was the first day the product was settled, 'UNCH' is displayed.
16	EST. VOL	Estimated total number of contracts traded across Globex, Open Outcry and ClearPort venues. Also includes trade at settlement (TAS) volume which is additionally separately listed out under its own trading code. A zero indicates that the contract did not trade on the trade date.
17	PRIOR SETTLE	Prior day's settlement price.
18	PRIOR VOL	Official final total volume of cleared contracts for prior day (T-1). Includes outright and spread volume across Globex, Open Outcry and ClearPort venues. Also includes trade at settlement (TAS) volume which is additionally separately listed out under its own trading code.
19	PRIOR INT	Displays the total number of contracts long or short in the respective month, during the prior trade date (T-1). Each open transaction has both a buyer and seller, but only one side of the transaction is counted when calculating open interest
20	TRADE DATE	Date which the trading activity represented settle to.

**OPTIONS: CME Group Settlement Record Layout - CSV Format**

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Field #	Data Field	Description
1	PRODUCT SYMBOL	Root symbol used to identify the product. CME Clearing code used.
2	CONTRACT MONTH	Contract Month of expiration
3	CONTRACT YEAR	Contract Year of expiration
4	CONTRACT DAY	Contract Day of expiration
5	PUT/CALL	Indicator of option type
6	STRIKE	Fixed price at which the owner of an option can purchase.
7	CONTRACT	Common form of full contract code using month abbreviation and 2 digit year
8	PRODUCT DESCRIPTION	Long name description of product.
9	OPEN	Represents the first price at which the contract traded after opening on a new trade date. May be supplied from either the Globex or Open Outcry open.
10	HIGH	Highest traded price or bid at which the contract occurred during the trading day, from either Globex or the Open Outcry session.
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