

CME Globex File Layout

Length	From	To	Datatype*	Format	Description & Comments
1	1	1			SOH Control Character
1	2	2	AN	X	Exchange ID
2	3	4	AN	XX	Vendor ID
1	5	5	AN	X	Category Code
1	6	6	AN	X	Type Code
6	7	12	N	9(6)	Message Sequence Number
2	13	14	N	99	Hour
2	15	16	N	99	Minute
2	17	18	N	99	Second
1	19	19			STX Control Character
2	20	21	AN	XX	Commodity Code
1	22	22	A	X	Contract Month Ticker Symbol
1	23	23	N	9	Contract Last Digit of Year
1	24	24	N	9	Decimal Locator for Price
1	25	25	AN	X	Put/Call Indicator (Blank=Futures; P=Put; C=Call)
1	26	26	N	9	Strike Price Decimal Locator
7	27	33	N	9(7)	Strike Price
2	34	35	N	99	Trade Date Year
2	36	37	N	99	Trade Date Month
2	38	39	N	99	Trade Date Day
2	40	41	AN	XX	Session ID
6	42	47	N	9(6)	Trade Price
7	48	54	N	9(7)	Total Volume
7	55	61	N	9(7)	CTI-1 Volume
7	62	68	N	9(7)	CTI-2 Volume
7	69	75	N	9(7)	CTI-3 Volume
7	76	82	N	9(7)	CTI-4 Volume
20	83	132	AN	X(50)	Brackets - RTH/Globex
1	133	133	AN	X	ETX Control Character
3	134	136	AN	XX	Expanded Commodity Code
24	137	160	AN	X(24)	Filler