Type E Record - Standard

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "E "
6	3	8	AN	X(3)	Combined Commodity Code
5	9	13	N	9(5)	Spread Priority
7	14	20	N	9(7)	Charge Rate
4	21	24	N	9(4)	Leg 1 Contract Month as **YYMM**
3	25	27	AN	X(3)	Leg 1 Remaining Part of Contract Period
6	28	33	N	9(2)V9(4)	Leg 1 Delta Per Spread Ratio
1	34	34	A	A	Leg 1 Market Side (**A** or **B**)
4	35	38	N	9(4)	Leg 2 Contract Month as **YYMM**
3	39	41	AN	X(3)	Leg 2 Remaining Part of Contract Period
6	42	47	N	9(2)V9(4)	Leg 2 Delta Per Spread Ratio
1	48	48	A	A	Leg 2 Market Side (**A** or **B**)
4	49	52	N	9(4)	Leg 3 Contract Month as **YYMM**
3	53	55	AN	X(3)	Leg 3 Remaining Part of Contract Period
6	56	61	N	9(2)V9(4)	Leg 3 Delta Per Spread Ratio
1	62	62	A	A	Leg 3 Market Side (**A** or **B**)
4	63	66	N	9(4)	Leg 4 Contract Month as **YYMM**
3	67	69	AN	X(3)	Leg 4 Remaining Part of Contract Period
6	70	75	N	9(2)V9(4)	Leg 4 Delta Per Spread Ratio
1	76	76	A	A	Leg 4 Market Side (**A** or **B**)
4	77	80	-	-	Filler

Notes:

1. The record format is the same in both the standard format and the expanded format. In the standard format, however, the combined commodity code will not be larger than 3 bytes.

2. Up to four legs are supported on one "E" record. If there are more than four legs for a particular spread, additional "E" records for the same spread priority number follow the first one immediately.

3. The "Remaining Part of Contract Period Code" fields are provided for future expansion in case series to series spread legs are ever specified to the day or week. For the time being, these fields will be blank: **Series to series intracommodity spreads will only be specified to the month level.**

4. The Delta Per Spread Ratio fields support the specification of fractional values. Initially, however, the CME will provide these as whole numbers.