CME Group Product Reference File for Futures
Comma Separated Values (csv) Layout

Updated February 3, 2014

Product reference data for CME Group Futures products can be found in FIXML Product Reference Files (FPRF) located at ftp.cmegroup.com/pub/fprf . The same data can be found in comma separated value format at ftp.cmegroup.com/pub/fprf/csv . There is one referential "fut" csv file for each exchange, for each date.

CME Group creates Product Reference data files each day, for the following processing day. Therefore, a file created on Monday, will have Tuesday's processing date in the "BizDt" column of the csv file. A file created on Friday, will have Monday's processing date in the "BizDt" column of the csv file. If the next weekday is a Clearing holiday, then the next possible Clearing business date is presented in the "BizDt" column of the csv file.

There is one referential "fut" csv dataset for each exchange, for each date. Files are available in undated (overwritten every day) and dated formats, in both zipped and unzipped versions. To ensure the greatest level of accuracy and speed of data transfer, CME Group advises using the dated, zipped format for automated procedures.

The naming format for CME Group Product Reference csv's is:

- cmeg.exchange.filetype.prf.csv – for undated, unzipped files
- cmeg.exchange.filetype.prf.csv.zip for undated, zipped files
- cmeg.exchange.filetype.prf.YYYYMMDD.csv for dated, unzipped files
- cmeg.exchange.filetype.prf.YYYYMMDD.csv.zip for dated, zipped files

Where:

- exchange = cbt, cme, comex, dme, or nymex
- filetype = combo (combination), fut (futures), or opt (options)
- YYYYMMDD = the Clearing business date that the file *was created*.

The order of the csv columns for the Combination products' csv file is as follows:

The order of the csv columns for the Futures products' csv file is as follows:

CSV Header for Futures	Description
RptID	Report ID
BizDt	Clearing Business Date
InitMargin	Initial Margin
MaintMargin	Maintenance Margin
ID	Product ID
Exch	Exchange
Sym	Symbol
Desc	Description
MMY	Contract Period
ProdCmplx	Quadrant

CSV Header for Futures	Description
Status	Status
SecTyp	Security Type
MatDt	Maturity Date
FlexProdElig	Flexible Product Eligibility
ListMeth	List Method
UOM	Unit of Measure
UOMCcy	Unit of Measure Currency
UOMQty	Unit of Measure Quantity
Mult	Contract Multiplier
PxUOM	Price Unit of Measure
PxUOMCcy	Price Unit of Measure Currency
PxUOMQty	Price Unit of Measure Quantity
PxQteMeth	Price Quote Method
SettlMeth	Settlement Method
MinPxIncr	Minimum Price Increment
PxQteCcy	Price Quote Currency
FlexInd	Flexible Indicator
FnlSettleCcy	Final Settlement Currency
ValMeth	Futures Valuation Method
ClrAlias	Clearing Alias
TCCAlias	TCC Alias
ITCAlias	ITC Alias
GBXAlias	Globex Alias
FirstTrdDt	First Trade Date
LastTrdDt	Last Trade Date
FirstDlvDt	First Delivery Date
LastDlvDt	Last Delivery Date
InitInvDt	Initial Inventory Date
FnlInvDt	Final Inventory Date
FirstIntDt	First Intent Date
LastIntDt	Last Intent Date
PosRemovDt	Position Removal Date
FirstNoticeDt	First Notice Date
LastNoticeDt	Last Notice Date
LastEFPDt	Last EFP Date
FirstBlockTASDt	First Block TAS Date
LastBlockTASDt	Last Block TAS Date
ErosionStartDt	Erosion Start Date

CSV Header for Futures	Description
PxTickRule	Price Tick Rule
EligForRegular	Eligible for Regular Trade Type
EligForBlock	Eligible for Block Trade Type
EligForEFP	Eligible for EFP Trade Type
EligForEFR	Eligible for EFR Trade Type
EligForEFS	Eligible for EFS Trade Type
EligForPNT	Eligible for PNT Trade Type
EligForTransfer	Eligible for Transfer Trade Type
EligForOTC	Eligible for OTC Trade Type
EligForGenericPNT	Eligible for Generic PNT Trade Type
Denom	Price Denominator
Numer	Price Numerator
FracPxPrec	Fractional Price Precision
StrkPxPrec	Strike Price Precision
Tradable	Tradable Indicator
NegSettlElig	Negative Settlement Price Eligibility
MktID	Market ID
MktSegID	Market Segment ID
StartTickPxRngReg	Start Tick Price Range Regular
EndTickPxRngReg	End Tick Price Range Regular
TickIncrReg	Tick Increment Regular
StartTickPxRngVar	Start Tick Price Range Variable
EndTickPxRngVar	End Tick Price Range Variable
TickIncrVar	Tick Increment Variable
StartTickPxRngFixed	Start Tick Price Range Fixed
EndTickPxRngFixed	End Tick Price Range Fixed
TickIncrFixed	Tick Increment Fixed
StartTickPxRngSprdLeg	Start Tick Price Range Traded as spread Leg
EndTickPxRngSprdLeg	End Tick Price Range Traded as Spread Leg
TickIncrSprdLeg	Tick Increment Traded as Spread Leg
StartTickPxRngStlSprdLeg	Start Tick Price Range Settled as Spread Leg
EndTickPxRngStlSprdLeg	End Tick Price Range Settled as Spread Leg
TickIncrStlSprdLeg	Tick Increment Settled as Spread Leg