

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

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Product reference data for CME Group Options 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 “opt” 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 “opt” 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 Options products’ csv file is as follows:

CSV Header for Options (OOF/OOC)		Description
RptID		Report ID
BizDt		Clearing Business Date
InstrmtDesc		Instr Description
InstrmtStrkPx		Instr Strike Price
InstrmtPutCall		Put/Call Indicator
InstrmtFlexInd		FLEX Indicator
InstrmtPxDelta		Instr Price delta
ClrAlias		Clearing Alias
TCCAlias		TCC Alias

CSV Header for Options (OOF/OOC)		Description
ITCAlias		ITC Alias
GBXAlias		Globex Alias
UndlyID		Underlying ID
UndlyMMY		Underlying period code
UndlyExch		Underlying exchange
UndlySecTyp		Underlying Security Type
UndlyClrAlias		Underlying Clearing Alias
UndlyTCCAlias		Underlying TCC Alias
UndlyITCAlias		Underlying ITC Alias
UndlyGBXAlias		Underlying Globex Alias
SeriesExch		Exchange
SeriesSym		Symbol
SeriesDesc		Description
SeriesMMY		Period Code
SeriesProdCmplx		Quadrant
SeriesStatus		Status
SeriesSecTyp		Security Type
SeriesMatDt		Maturity Date
SeriesFlexProdElig		FLEX Eligibility
SeriesListMeth		Listing method
SeriesAsgnMeth		Assignment method
SeriesExerStyle		Exercise method
SeriesUOM		Unit of measure
SeriesUOMQty		Unit of measure quantity
SeriesMult		Contract multiplier
SeriesPxUOM		Price Unit of measure
SeriesPxUOMQty		Price Unit of measure quantity
SeriesSettlMeth		Settlement method
SeriesMinPxIncr		Minimum price increment
SeriesPxQteCcy		Price quote currency
SeriesValMeth		Valuation method
SeriesFirstTrdDt		First trade date
SeriesLastTrdDt		Last trade date
PxTickRule		Series 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

CSV Header for Options (OOF/OOC)		Description
EligForEFS		Eligible for EFS Trade type
EligForPNT		Eligible for OPNT 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 fraction
FracPxPrec		Fractional Price precision
Tradable		Tradable Indicator
MktID		Market ID
MktSegID		Market Segment ID
StartStrkPxRng		Start Strike price range
EndStrkPxRng		End Strike price range
StrkIncr		Strike Increment
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 SPRD Leg
EndTickPxRngSprdLeg		End Tick Price Range Traded as SPRD Leg
TickIncrSprdLeg		Tick Increment Traded as SPRD Leg
StartTickPxRngStlSprdLeg		Start Tick Price Range Settled as SPRD Leg
EndTickPxRngStlSprdLeg		End Tick Price Range Settled as SPRD Leg
TickIncrStlSprdLeg		Tick Increment Settled as SPRD Leg