

LIQUIDITY DATA BANK GUIDE

Liquidity Data Bank (LDB)

LDB is an application which summarizes and reports trade data by CTI code for use by trading companies in analyzing trading patterns. CTI stands for “Customer Trade Indicator” and specifies whether a trade has been executed as (1) Member trading for his/her own account, (2) Clearing Firm trading for its proprietary account, (3) Member trading for another member, or (4) All other.

LDB is currently available for CBOT products only. Only products traded on Globex and in open outcry trading are available in LDB. No Ex-pit transactions (blocks, EFP, EFR, etc.) transactions are available in LDB.

Available Files

An intra-day LDB file and a rolling twenty days of daily final LDB files will be available.

On the FTP site, the files are separated into intra-day and final folders for quick access. The intra-day folder will contain the latest update for the current trading day. After 3pm, the intra-day folder will also contain a file for the next trading day. At midnight the previous day’s files is removed. The final folder will contain a rolling twenty days of the final LDB report. Reports older than twenty days can be obtained from CME Group’s DataMine service. Please call CME Customer Service at (800) 331-3332 to inquire about prior day LDB files.

Downloading LDB Files

LDB files can be downloaded from CME Group’s FTP on Demand service. Please call CME Customer Service at (800) 331-3332 to sign up for service.

LDB files for the current trading day will be generated 24 hours a day and will be produced every 15 minutes. Data for contracts traded on the floor is updated within the file every 30 minutes. Data for contracts traded electronically is updated with in the file every 15 minutes. The files will be available for download approximately two minutes after the time period ends.

The end-of-day file is expected to be produced at approximately 7:00pm CST.

The Files

The intra-day LDB files are offered in Comma Separated Value (CSV) and XML formats.

The intra-day file is named “ldb_intra_detail_YYYYMMDD.csv” or “ldb_intra_detail_YYYYMMDD.xml”.

The end-of-day file, which is available at approximately 7:00pm CST, is only available in CSV format and is named “ldb_final_detail_YYYYMMDD .csv”.

Field Definitions and Examples

Field	Description	Example
exch_code	Exchange code: "CBOT" represents trades that occur in open outcry trading; "XCBT" represents trades that occur on Globex	XCBT
commodity	ITC2 Product symbol; See ITC2 symbol guide at the end of this document	OZBC
future_year	The year in which the contract expires	2009
future_month	The month in which the contract expires	H
strike_price	The strike price of the option (not populated for futures)	13300
trade_date	The trade date for the contract, in format YYYYMMDD	20090127
spread_flag	Designates whether the contract is a spread	N
record_id	"D" represents price by buy, sell, and net volume for each CTI code and by a single time bracket "A" represents price by aggregate buy, sell, and net volume and by aggregate time brackets	D
trade_price	The traded price of the contract	120
buy_cti1	Volume traded in buy CTI 1 for the associated price	0
sell_cti1	Volume traded in sell CTI 1 for the associated price	0
net_cti1	Net traded volume in CTI 1 for the associated price	0
buy_cti2	Volume traded in buy CTI 2 for the associated price	0
sell_cti2	Volume traded in sell CTI 2 for the associated price	2
net_cti2	Net traded volume in CTI 2 for the associated price	-2
buy_cti3	Volume traded in buy CTI 3 for the associated price	0
sell_cti3	Volume traded in sell CTI 3 for the associated price	0
net_cti3	Net traded volume in CTI 3 for the associated price	0
buy_cti4	Volume traded in buy CTI 4 for the associated price	2
sell_cti4	Volume traded in sell CTI 4 for the associated price	0
net_cti4	Net traded volume in CTI 4 for the associated price	2
total_cti	The total volume traded in all CTIs for the associated price	4
bracket	The time bracket; see the Bracket Schema at the end of this document	21a
put_call	Designation for whether an option is a call or put: "C" represents a call option, "P" represents a put option	C
eof	Designates the end of the file	X
sort_key	Only available on XML file	ACBT BO 20090300000000000030030009c

CSV Example

```
exch_code,commodity,future_year,future_month,strike_price,trade_date,spread_flag,record_id,trade_price,
buy_cti1,sell_cti1,net_cti1,buy_cti2,sell_cti2,net_cti2,buy_cti3,sell_cti3,net_cti3,buy_cti4,sell_cti4,net_cti
4,total_cti,bracket,put_call,eof
XCBT,OZBC,2009,H,13300,20090127,N,D,120,0,0,0,0,0,0,2,-2,2,0,2,4,21a,C,X
XCBT,OZBC,2009,H,13300,20090127,N,A,120,0,0,0,0,0,0,2,-2,2,0,2,4,21a,C,X
XCBT,OZBC,2009,H,13300,20090127,N,D,121,0,0,0,0,3,-3,0,0,0,3,0,3,6,21a,C,X
XCBT,OZBC,2009,H,13300,20090127,N,A,121,0,0,0,0,3,-3,0,0,0,3,0,3,6,21a,C,X
XCBT,OZBC,2009,H,13600,20090127,N,D,40,0,0,0,1,0,1,0,0,0,1,-1,2,20c,C,X
```

XML Example:

```
<LinItem>
<exch_code>CBOT</exch_code>
<commodity>BO</commodity>
<future_year>2009</future_year>
<future_month>H</future_month>
<strike_price></strike_price>
<trade_date>20090224</trade_date>
<spread_flag>N</spread_flag>
<record_id>D</record_id>
<trade_price>30030</trade_price>
<buy_cti1>0</buy_cti1>
<sell_cti1>2</sell_cti1>
<net_cti1>-2</net_cti1>
<buy_cti2>2</buy_cti2>
<sell_cti2>0</sell_cti2>
<net_cti2>2</net_cti2>
<buy_cti3>0</buy_cti3>
<sell_cti3>0</sell_cti3>
<net_cti3>0</net_cti3>
<buy_cti4>0</buy_cti4>
<sell_cti4>0</sell_cti4>
<net_cti4>0</net_cti4>
<total_cti>4</total_cti>
<bracket>09c</bracket>
<put_call></put_call>
<eof>X</eof>
<sort_key>ACBT BO 2009030000000000030030O09c</sort_key>
</LinItem>
```

ITC2 Symbol Guide

Commodity Futures	Electronic	Open Outcry
Corn Futures	ZC	C
Soybean Futures	ZS	S
Soybean Meal Futures	ZM	SM
Soybean Oil Futures	ZL	BO
Wheat Futures	ZW	W
Oats Futures	ZO	O
Rough Rice Futures	ZR	RR
South American Soybean Futures	ZK	BS
Mini-sized Corn Futures	XC	YC
Mini-sized Soybean Futures	XK	YK
Mini-sized Wheat Futures	XW	YW
DJ-AIG Commodity Index Excess Return Futures	AW	-
Ethanol Futures	ZE	-
Commodity Options		
Corn Options	OZCC, OZCP	CY, PY
Soybean Options	OZSC, OZSP	CZ, PZ
Soybean Meal Options	OZMC, OZMP	MY, MZ
Soybean Oil Options	OZLC, OZLP	OY, OZ
Wheat Options	OZWC, OZWP	WY, WZ
Oats Options	OZOC, OZOP	OO, OV
Rough Rice Options	OZRC, OZRP	RRC, RRP
Ethanol Options	OZEC, OZEP	-
Financial Futures		
30-Year Treasury Bond Futures	ZB	US
10-Year Treasury Note Futures	ZN	TY
5-Year Treasury Note Futures	ZF	FV
2-Year Treasury Note Futures	ZT	TU
30-Day Fed Fund Futures	ZQ	FF
10-Year Interest Rate Swap Futures	SR	NI
5-Year Interest Rate Swap Futures	SA	NG
30-Year Interest Rate Swap Futures	I3	NZ
Liquid 50 Credit Default Swap Index Futures	CX	-
Mini-sized Eurodollar Futures	YE	-
Financial Options		
30-Year Treasury Bond Options	OZBC, OZBP	CG, CP
10-Year Treasury Note Options	OZNC, OZNP	TC, TP
5-Year Treasury Note Options	OZFC, OZFP	FL, FP
2-Year Treasury Note Options	OZTC, OZTP	TUC, TUP
30-Day Fed Fund Options	OZQC, OZQP	FFC, FFP
10-Year Interest Rate Swap Options	OSRC, OSRP	NIC, NIP
5-Year Interest Rate Swap Options	OSAC, OSAP	NGC, NGP
Equity Futures		
\$25 Dow Jones Futures	DD	-
\$10 Dow Jones Futures	ZD	DJ
\$5 Dow Jones Futures	YM	-
Dow Jones Real Estate Index Futures	RX	-
Equity Options		
\$10 Dow Jones Options	OZDC, OZDP	DJC, DJP
\$5 Dow Jones Options	OYMC, OYMP	-

Bracket Schema – Globex

Time			Bracket			Time			Bracket		
Midnight	12:14:59 AM	00a	Noon	12:14:59 PM	12a						
12:15:00	12:29:59 AM	00b	12:15:00	12:29:59 PM	12b						
12:30:00	12:44:59 AM	00c	12:30:00	12:44:59 PM	12c						
12:45:00	12:59:59 AM	00d	12:45:00	12:59:59 PM	12d						
1:00:00	1:14:59 AM	01a	1:00:00	1:14:59 PM	13a						
1:15:00	1:29:59 AM	01b	1:15:00	1:29:59 PM	13b						
1:30:00	1:44:59 AM	01c	1:30:00	1:44:59 PM	13c						
1:45:00	1:59:59 AM	01d	1:45:00	1:59:59 PM	13d						
2:00:00	2:14:59 AM	02a	2:00:00	2:14:59 PM	14a						
2:15:00	2:29:59 AM	02b	2:15:00	2:29:59 PM	14b						
2:30:00	2:44:59 AM	02c	2:30:00	2:44:59 PM	14c						
2:45:00	2:59:59 AM	02d	2:45:00	2:59:59 PM	14d						
3:00:00	3:14:59 AM	03a	3:00:00	3:14:59 PM	15a						
3:15:00	3:29:59 AM	03b	3:15:00	3:29:59 PM	15b						
3:30:00	3:44:59 AM	03c	3:30:00	3:44:59 PM	15c						
3:45:00	3:59:59 AM	03d	3:45:00	3:59:59 PM	15d						
4:00:00	4:14:59 AM	04a	4:00:00	4:14:59 PM	16a						
4:15:00	4:29:59 AM	04b	4:15:00	4:29:59 PM	16b						
4:30:00	4:44:59 AM	04c	4:30:00	4:44:59 PM	16c						
4:45:00	4:59:59 AM	04d	4:45:00	4:59:59 PM	16d						
5:00:00	5:14:59 AM	05a	5:00:00	5:14:59 PM	17a						
5:15:00	5:29:59 AM	05b	5:15:00	5:29:59 PM	17b						
5:30:00	5:44:59 AM	05c	5:30:00	5:44:59 PM	17c						
5:45:00	5:59:59 AM	05d	5:45:00	5:59:59 PM	17d						
6:00:00	6:14:59 AM	06a	6:00:00	6:14:59 PM	18a						
6:15:00	6:29:59 AM	06b	6:15:00	6:29:59 PM	18b						
6:30:00	6:44:59 AM	06c	6:30:00	6:44:59 PM	18c						
6:45:00	6:59:59 AM	06d	6:45:00	6:59:59 PM	18d						
7:00:00	7:14:59 AM	07a	7:00:00	7:14:59 PM	19a						
7:15:00	7:29:59 AM	07b	7:15:00	7:29:59 PM	19b						
7:30:00	7:44:59 AM	07c	7:30:00	7:44:59 PM	19c						
7:45:00	7:59:59 AM	07d	7:45:00	7:59:59 PM	19d						
8:00:00	8:14:59 AM	08a	8:00:00	8:14:59 PM	20a						
8:15:00	8:29:59 AM	08b	8:15:00	8:29:59 PM	20b						
8:30:00	8:44:59 AM	08c	8:30:00	8:44:59 PM	20c						
8:45:00	8:59:59 AM	08d	8:45:00	8:59:59 PM	20d						
9:00:00	9:14:59 AM	09a	9:00:00	9:14:59 PM	21a						
9:15:00	9:29:59 AM	09b	9:15:00	9:29:59 PM	21b						
9:30:00	9:44:59 AM	09c	9:30:00	9:44:59 PM	21c						
9:45:00	9:59:59 AM	09d	9:45:00	9:59:59 PM	21d						
10:00:00	10:14:59 AM	10a	10:00:00	10:14:59 PM	22a						
10:15:00	10:29:59 AM	10b	10:15:00	10:29:59 PM	22b						
10:30:00	10:44:59 AM	10c	10:30:00	10:44:59 PM	22c						
10:45:00	10:59:59 AM	10d	10:45:00	10:59:59 PM	22d						
11:00:00	11:14:59 AM	11a	11:00:00	11:14:59 PM	23a						
11:15:00	11:29:59 AM	11b	11:15:00	11:29:59 PM	23b						

11:30:00	11:44:59 AM	11c	11:30:00	11:44:59 PM	23c
11:45:00	11:59:59 AM	11d	11:45:00	11:59:59 PM	23d

Bracket Schema – Open Outcry

Time	Bracket	Time	Bracket
unknown	?	10:45:00	10:59:59 AM P
Opening	\$	11:00:00	11:14:59 AM Q
Close	%	11:15:00	11:29:59 AM R
Post Close	#	11:30:00	11:44:59 AM S
7:00:00	7:14:59 AM A	11:45:00	11:59:59 AM T
7:15:00	7:29:59 AM B	Noon	12:14:59 PM V
7:30:00	7:44:59 AM C	12:15:00	12:29:59 PM W
7:45:00	7:59:59 AM D	12:30:00	12:44:59 PM X
8:00:00	8:14:59 AM E	12:45:00	12:59:59 PM Y
8:15:00	8:29:59 AM F	1:00:00	1:14:59 PM Z
8:30:00	8:44:59 AM G	1:15:00	1:29:59 PM 2
8:45:00	8:59:59 AM H	1:30:00	1:44:59 PM 3
9:00:00	9:14:59 AM I	1:45:00	1:59:59 PM 4
9:15:00	9:29:59 AM J	2:00:00	2:14:59 PM 5
9:30:00	9:44:59 AM K	2:15:00	2:29:59 PM 6
9:45:00	9:59:59 AM L	2:30:00	2:44:59 PM 7
10:00:00	10:14:59 AM M	2:45:00	2:59:59 PM 8
10:15:00	10:29:59 AM N	3:00:00	3:14:59 PM 9
10:30:00	10:44:59 AM O	3:15:00	3:29:59 PM