

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

Updated February 3, 2014

Product reference data for CME Group “Combination” 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>.

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 “combo” 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:

CSV Combo Column Header	Description
RptID	Report ID
BizDt	Clearing Business Date
ID	Product ID
Src	Product ID Source
Sym	Symbol
Exch	Exchange
Desc	Description
MMY	Contract Period
ProdCmplx	Quadrant
Status	Status
SecTyp	Security Type
SubTyp	Security Sub Type

CSV Combo Column Header	Description
MatDt	Maturity Date
ListMeth	List Method
MinPxIncr	Minimum Price Increment
PxQteCcy	Price Quote 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
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
NegStrkElig	Negative Strike Price Eligibility
Leg1ID	Leg 1 Product ID
Leg1MMY	Leg 1 Contract Period
Leg1Exch	Leg 1 Exchange
Leg1SecTyp	Leg 1 Security Type
Leg2ID	Leg 2 Product ID
Leg2MMY	Leg 2 Contract Period
Leg2Exch	Leg 2 Exchange
Leg2SecTyp	Leg 2 Security Type
Leg3ID	Leg 3 Product ID
Leg3MMY	Leg 3 Contract Period
Leg3Exch	Leg 3 Exchange
Leg3SecTyp	Leg 3 Security Type

CSV Combo Column Header	Description
Leg4ID	Leg 4 Product ID
Leg4MMY	Leg 4 Contract Period
Leg4Exch	Leg 4 Exchange
Leg4SecTyp	Leg 4 Security type
Leg5ID	Leg 5 Product ID
Leg5MMY	Leg 5 Contract Period
Leg5Exch	Leg 5 Exchange
Leg5SecTyp	Leg 5 Security Type
Leg6ID	Leg 6 Product ID
Leg6MMY	Leg 6 Contract Period
Leg6Exch	Leg 6 Exchange
Leg6SecTyp	Leg 6 Security Type
Leg7ID	Leg 7 Product ID
Leg7MMY	Leg 7 Contract Period
Leg7Exch	Leg 7 Exchange
Leg7SecTyp	Leg 7 Security Type
Leg8ID	Leg 8 Product ID
Leg8MMY	Leg 8 Contract Period
Leg8Exch	Leg 8 Exchange
Leg8SecTyp	Leg 8 Security Type
Leg9ID	Leg 9 Product ID
Leg9MMY	Leg 9 Contract Period
Leg9Exch	Leg 9 Exchange
Leg9SecTyp	Leg 9 Security Type
Leg10ID	Leg 10 Product ID
Leg10MMY	Leg 10 Contract Period
Leg10Exch	Leg 10 Exchange
Leg10SecTyp	Leg 10 Security Type
Leg11ID	Leg 11 Product ID
Leg11MMY	Leg 11 Contract Period
Leg11Exch	Leg 11 Exchange
Leg11SecTyp	Leg 11 Security Type
Leg12ID	Leg 12 Product ID
Leg12MMY	Leg 12 Contract Period
Leg12Exch	Leg 12 Exchange
Leg12SecTyp	Leg 12 Security Type
Leg13ID	Leg 13 Product ID
Leg13MMY	Leg 13 Contract Period
Leg13Exch	Leg 13 Exchange

CSV Combo Column Header		Description
Leg13SecTyp		Leg 13 Security Type
Leg14ID		Leg 14 Product ID
Leg14MMY		Leg 14 Contract Period
Leg14Exch		Leg 14 Exchange
Leg14SecTyp		Leg 14 Security Type
Leg15ID		Leg 15 Product ID
Leg15MMY		Leg 15 Contract Period
Leg15Exch		Leg 15 Exchange
Leg15SecTyp		Leg 15 Security Type
Leg16ID		Leg 16 Product ID
Leg16MMY		Leg 16 Contract Period
Leg16Exch		Leg 16 Exchange
Leg16SecTyp		Leg 16 Security Type
Leg17ID		Leg 17 Product ID
Leg17MMY		Leg 17 Contract Period
Leg17Exch		Leg 17 Exchange
Leg17SecTyp		Leg 17 Security Type
Leg18ID		Leg 18 Product ID
Leg18MMY		Leg 18 Contract Period
Leg18Exch		Leg 18 Exchange
Leg18SecTyp		Leg 18 Security Type
Leg19ID		Leg 19 Product ID
Leg19MMY		Leg 19 Contract Period
Leg19Exch		Leg 19 Exchange
Leg19SecTyp		Leg 19 Security Type
Leg20ID		Leg 20 Product ID
Leg20MMY		Leg 20 Contract Period
Leg20Exch		Leg 20 Exchange
Leg20SecTyp		Leg 20 Security Type
Leg21ID		Leg 21 Product ID
Leg21MMY		Leg 21 Contract Period
Leg21Exch		Leg 21 Exchange
Leg21SecTyp		Leg 21 Security Type
Leg22ID		Leg 22 Product ID
Leg22MMY		Leg 22 Contract Period
Leg22Exch		Leg 22 Exchange
Leg22SecTyp		Leg 22 Security Type
Leg23ID		Leg 23 Product ID
Leg23MMY		Leg 23 Contract Period

CSV Combo Column Header	Description
Leg23Exch	Leg 23 Exchange
Leg23SecTyp	Leg 23 Security Type
Leg24ID	Leg 24 Product ID
Leg24MMY	Leg 24 Contract Period
Leg24Exch	Leg 24 Exchange
Leg24SecTyp	Leg 24 Security Type
Leg25ID	Leg 25 Product ID
Leg25MMY	Leg 25 Contract Period
Leg25Exch	Leg 25 Exchange
Leg25SecTyp	Leg 25 Security Type
Leg26ID	Leg 26 Product ID
Leg26MMY	Leg 26 Contract Period
Leg26Exch	Leg 26 Exchange
Leg26SecTyp	Leg 26 Security Type
Leg27ID	Leg 27 Product ID
Leg27MMY	Leg 27 Contract Period
Leg27Exch	Leg 27 Exchange
Leg27SecTyp	Leg 27 Security Type
Leg28ID	Leg 28 Product ID
Leg28MMY	Leg 28 Contract Period
Leg28Exch	Leg 28 Exchange
Leg28SecTyp	Leg 28 Security Type
Leg29ID	Leg 29 Product ID
Leg29MMY	Leg 29 Contract Period
Leg29Exch	Leg 29 Exchange
Leg29SecTyp	Leg 29 Security Type
Leg30ID	Leg 30 Product ID
Leg30MMY	Leg 30 Contract Period
Leg30Exch	Leg 30 Exchange
Leg30SecTyp	Leg 30 Security Type
Leg31ID	Leg 31 Product ID
Leg31MMY	Leg 31 Contract Period
Leg31Exch	Leg 31 Exchange
Leg31SecTyp	Leg 31 Security Type
Leg32ID	Leg 32 Product ID
Leg32MMY	Leg 32 Contract Period
Leg32Exch	Leg 32 Exchange
Leg32SecTyp	Leg 32 Security Type
Leg33ID	Leg 33 Product ID

CSV Combo Column Header	Description
Leg33MMY	Leg 33 Contract Period
Leg33Exch	Leg 33 Exchange
Leg33SecTyp	Leg 33 Security Type
Leg34ID	Leg 34 Product ID
Leg34MMY	Leg 34 Contract Period
Leg34Exch	Leg 34 Exchange
Leg34SecTyp	Leg 34 Security Type
Leg35ID	Leg 35 Product ID
Leg35MMY	Leg 35 Contract Period
Leg35Exch	Leg 35 Exchange
Leg35SecTyp	Leg 35 Security Type
Leg36ID	Leg 36 Product ID
Leg36MMY	Leg 36 Contract Period
Leg36Exch	Leg 36 Exchange
Leg36SecTyp	Leg 36 Security Type
Leg37ID	Leg 37 Product ID
Leg37MMY	Leg 37 Contract Period
Leg37Exch	Leg 37 Exchange
Leg37SecTyp	Leg 37 Security Type
Leg38ID	Leg 38 Product ID
Leg38MMY	Leg 38 Contract Period
Leg38Exch	Leg 38 Exchange
Leg38SecTyp	Leg 38 Security Type
Leg39ID	Leg 39 Product ID
Leg39MMY	Leg 39 Contract Period
Leg39Exch	Leg 39 Exchange
Leg39SecTyp	Leg 39 Security Type
Leg40ID	Leg 40 Product ID
Leg40MMY	Leg 40 Contract Period
Leg40Exch	Leg 40 Exchange
Leg40SecTyp	Leg 40 Security Type
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

CSV Combo Column Header		Description
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