GCC Product Resources

This page provides product specifications and additional data essential to trading products on CME Globex including:

- CME Globex Reference Sheet
- CME Group Options with Synthetic Underlying Futures
- Side Effect Trading
- CME Globex Non-Reviewable Ranges
- CME Globex Circuit Breaker Levels

CME Globex Reference Sheet

The CME Globex Reference spreadsheet provided by the Global Command Center (GCC) is updated regularly and provides the following information for each instrument tradable on CME Globex:

- · Implied eligibility
- Algorithm
- Top order percent allocation minimum
- Top order percent allocation maximum
- FIFO percent allocation
- Pro-rata percent allocation
- Pro-rata minimum allocation
- · Algorithm leveling component
- Price bands
- Non-Reviewable Range (Trade Cancellation and Price Adjustment)
- Protection Points
- Available spread types
- Maximum quantity maximum quantity for order entry
- Symbol instrument group code value for iLink FIX tag 55-Symbol



CME Globex Product Reference Sheet

The product reference sheet provides both a master instrument list and separate instrument lists per product complex.

- The GCC may, in its sole discretion, temporarily expand certain risk parameters (e.g. price banding, Velocity Logic) to allow for periods of volatility, such as the release of significant economic numbers. The expanded parameters will revert to standard levels as soon as practicable following the event.
- Effective 01/07/2019 Velocity Logic parameters are increased (more restrictive) for Non-RTH trading hours (17:00-6:00 CT), as determined by the GCC.

CME Group Options with Synthetic Underlying Futures

Many of the options available on CME Globex operationally require a synthetic underlying future. A synthetic underlying future is an equivalent position that is defined without the actual components. These options include Calendar Spread Options, Inter-commodity Spread Options, and Options on Futures Strips. The link below provides comprehensive and detailed information regarding each of these options including their CME Globex symbol, description of the available options, and both their synthetic and actual underlying futures symbols.



CME Group Options with Synthetic Underlying Futures

Please feel free to contact the CME Group Global Command Center with any questions, comments, or need for additional clarification in the U.S. at +1 800 438 8616, in Europe at +44 800 898 013, or in Asia at +65 6532 5010.

Side Effect Trading

See the Side Effect Trading topic for a description, example, and video demonstration.

CME Globex Non-Reviewable Ranges

For Market with Protection orders, the protected range is typically the current best bid or offer, plus or minus 50 percent of the product's **Non-Reviewable Trading Range**.



Click for the Non-Reviewable Range (NRR) for all CME Globex products.

CME Globex Circuit Breaker Levels

Price fluctuation limits, or 'circuit breakers', set a range of allowable price movement levels per product.



Click for a complete listing of Price Fluctuation Limits.