

End of Day

End-of-Day files contain all of the official closing information for CME Group futures and options contracts. This dataset includes the open, high, low, close, open interest, total volume, volume breakdown by venue, settlement, delta, and implied volatilities. Delivered in an easy-to-use CSV format, End-of-Day preliminary settlements are available at 6:00 p.m. Central Time.

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Dates Available

End of Day data is available on four exchanges in CSV format from as early as 1972.

By Exchange

Exchange	Open Date	Close Date
CME		
Electronic	1/4/1993	Present
Pit	1/4/1982	Present
CBOT		
Electronic	8/28/2000	Present
Pit	1/3/1972	Present
NYMEX		
Electronic	6/25/1993	Present
Pit	7/1/1986	Present
COMEX		
Electronic	7/2/1993	Present
Pit	1/1/1975	Present

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By Product

Filter EOD data availability by product [here](#).

Sample Files

	Agriculture	Energy	Equity	Foreign Exchange	Interest Rates	Metals
Futures	Corn 3/30/17	Light Sweet Crude Oil (WTI) 3/30/17	E-Mini S&P 500 (Dollar) 3/30/17	EUR/USD 3/30/17	Eurodollar 3/30/17	Gold 3/30/17
Options	Corn 3/30/17	Light Sweet Crude Oil (WTI) 3/30/17	E-Mini S&P 500 (Dollar) 3/30/17	EUR/USD 3/30/17	Eurodollar 3/30/17	Gold 3/30/17

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Layout Guides

Fields with an * in the "Field Availability" column are only available post-November 1st, 2010.

Field Name	Excel Column	Example Value	Supported Values	Description	Field Availability
Trade Date	A	20120801	YYYYMMDD	The trade date in YYYYMMDD format.	
Exchange Code	B	XCME	XCME, XCBT, XNYM, XCEC	The exchange where the product is traded.	
Asset Class	C	EQUITY INDEX	AGRICULTURE, ENERGY, EQUITY INDEX, INTEREST RATES, FX, METALS	Identifies an entire suite of products.	*
Product Code	D	EZ	String	The code assigned to a particular product.	
Clearing Code	E	EZ	String	Identifies a contract as it is known to CME Clearing.	*
Product Description	F	E-MINI S&P 500 OPTIONS	String	The textual description of a product.	
Product Type	G	O	F, O	Designates whether the contract is a Future (F) or Option (O).	
Underlying Product Code	H	0	String	If an option, the Product Code assigned to the underlying future.	*
Put/Call	I	C	P, C	Designates whether the contract is a Put (P) or Call (C).	
Strike Price	J	1200	String	If an option, the strike price.	
Contract Year	K	2012	YYYY	The year the contract expires.	
Contract Month	L	8	MM	The delivery month for the future or option contract.	
Contract Day	M	0	DD	Indicates the expiration day of the option contract. Only used for daily options.	
Settlement	N	170.8	String	Settlement Price.	
Settlement Cabinet Indicator	O	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	
Open Interest	P	54	String	The open interest for the contract.	
Total Volume	Q	2880	String	The total number of contracts traded -- the sum of Globex, Floor, and PNT.	
Globex Volume	R	998	String	The number of contracts traded on Globex.	
Floor Volume	S	0	String	The number of contracts traded on the Floor.	*
PNT Volume	T	0	String	The number of contracts traded in Privately-Negotiated Transactions.	*
Block Volume	U	1805	String	The number of contracts traded as Blocks.	*
EFP Volume	V	2	String	The number of contracts traded as Exchange-for-Physical.	*
EOO Volume	W	11	String	The number of contracts traded as Exchange-of-Options-for-Options.	*
EFR Volume	X	6	String	The number of contracts traded as Exchange-for-Risk.	*
EFS Volume	Y	24	String	The number of contracts traded as Exchange-of-Futures-for-Swaps.	*
EFB Volume	Z	1	String	The number of contracts traded as Exchange-for-Basis.	*
EFM Volume	AA	42	String	The number of contracts traded as Exchange-for-Minis.	*
SUB Volume	AB	4	String	The number of contracts traded as Substitution-of-Futures-for-Forwards.	*
OPNT Volume	AC	1	String	The number of contracts traded as OTC Privately Negotiated Transactions.	*

TAS Volume	AD	101	String	The number of contracts traded as Trading-at-Settlement.	*
TAS Block Volume	AE	16	String	The number of TAS contracts traded as Blocks.	*
TAM Singapore Volume	AF	3	String	Trade-at-Marker volume for the Singapore marker.	*
TAM Singapore Block Volume	AG	0	String	Trade-at-Marker block volume for the Singapore marker.	*
TAM London Volume	AH	102	String	Trade-at-Marker volume for the London marker.	*
TAM London Block Volume	AI	6	String	Trade-at-Marker block volume for the London marker.	*
Globex Open Price	AJ	177.3	String	The opening price for the Globex session.	
Globex Open Price Bid/Ask Indicator	AK	B	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Globex Open Price Cabinet Indicator	AL	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Globex High Price	AM	174.5	String	Indicates the high price for the Globex session.	
Globex High Price Bid/Ask Indicator	AN	B	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Globex High Price Cabinet Indicator	AO	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Globex Low Price	AP	173.5	String	The low price for the Globex session.	
Globex Low Price Bid/Ask Indicator	AQ	A	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Globex Low Price Cabinet Indicator	AR	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Globex Close Price	AS	174.5	String	The closing price for the Globex session.	
Globex Close Price Bid/Ask Indicator	AT	A	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Globex Close Price Cabinet Indicator	AU	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	
Floor Open Price	AV	177.3	String	The opening price for the Floor session.	
Floor Open Price Bid/Ask Indicator	AW	A	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Floor Open Price Cabinet Indicator	AX	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	
Floor Open Second Price	AY	176	String	Lists a second price if there were multiple prices.	
Floor Open Second Price Bid/Ask Indicator	AZ	B	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	*
Floor High Price	BA	177.3	String	The high price for the Floor session.	
Floor High Price Bid/Ask Indicator	BB	A	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	

Floor High Price Cabinet Indicator	BC	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Floor Low Price	BD	173.5	String	The low price for the Floor session.	
Floor Low Price Bid /Ask Indicator	BE	A	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Floor Low Price Cabinet Indicator	BF	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Floor Close Price	BG	162.5	String	The closing price for the Floor session.	
Floor Close Price Bid/Ask Indicator	BH	B	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Floor Close Price Cabinet Indicator	BI	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	
Floor Close Second Price	BJ	177.7	String	Lists a second price if there were multiple prices.	
Floor Close Second Price Bid/Ask Indicator	BK	A	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	
Floor Post-Close Price	BL	173.5	String	The post-close price for the Floor session.	*
Floor Post-Close Price Bid/Ask Indicator	BM	B	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	*
Floor Post-Close Second Price	BN	174.3	String	Lists a second price if there were multiple prices.	*
Floor Post-Close Second Price Bid /Ask Indicator	BO	B	Null, B, A, N, \$	Indicates that the price is based off a trade (null), Bid (B), Cabinet (\$), Ask (A), or Nominal (N) price.	*
Delta	BP	0.986	String	If an option, the Delta for the contract.	*
Implied Volatility	BQ	0.291	String	If an option, the Implied Volatility for the contract.	
Last Trade Date	BR	20120817	YYYYMMDD	The last day the contract can trade.	*

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FAQ

Does End-of-Day include both floor and CME Globex prices?

Yes, both venues are included in the dataset. They cannot be delivered separately.

Do you have a list of End-of-Day product availability?

Yes. [View product availability.](#)

Do you have sample files available?

Sample files can be found [here](#).

What is the historical product availability for implied volatility data?

CME Products - February 1987

CBOT Products - July 2008

NYMEX Products - November 2009

COMEX Products - November 2009

Why are some expiries and/or strikes missing settlements?

We do not currently provide settlements for expiries or option strikes that have not traded that day and do not have open interest.

What format is the file delivered in?

End-of-day is delivered in .CSV format.

What should I expect for the file name?

EOD files delivered via subscription service adhere to the following naming convention:

[DATA TYPE]_[TRADE DATE]_[SUFFIX]. Example: EOD_20120921_P.zip

- Data Type:
 - Data Type will be EOD if your product set does not include all products on the exchange level.
 - Data type will be EODE if your product set includes all products for an exchange.
- Trade Date:
 - The date in the file name matches the trade date associated with the data in the file.
 - The date in the file name is in YYYYMMDD format.
- Suffix:
 - E is associated with the earliest file that is sent. This file contains settlement data only.
 - P is associated with the preliminary file that is sent at the end of the trade date.
 - F is associated with the final file sent the morning of the next trade date.

What time are these files delivered?

E-files will arrive at approximately 5:30 p.m. CT. P files will arrive at approximately 9:30 p.m. CT. F files will arrive at approximately 9:30 a.m. CT the next trade date.

How are these files delivered?

EOD files are delivered via API transfer.

How many files will I receive for a given trade date?

You can receive one to three files for a given trade date.

Why do you deliver all of the products again, and not just those with adjusted open interest?

After the process to update open interest, all of the values can be considered final. By delivering all of the information in a single file, the user can decide whether to take the P file and then update it if an F file is received, or to only consume the P file.

What are E, P, and F files?

E files are the earliest file sent. This file contains settlement data only. P files are the preliminary file that is sent at the end of the trade date. F files are the final file sent the morning of the next trade date.

Will I always get a P file?

You will always receive a P File for subscription files. One-time orders will only receive the F file, not a P file.

Why did I only receive a P file?

If none of the contracts in your product set had adjusted open interest, then you will only receive a P file.

Why do I receive F files some days, but not others?

You will only receive an F file if a contract in your product set had adjusted open interest.

Will I always get an F file?

No. F files are only delivered if the open interest of one or more contracts in your product set was adjusted. If no adjustment was made, only a P file will be delivered.

If the open interest can be adjusted, can any of the other values be adjusted as well?

No. All values in the P file with the exception of open interest are final for that trade date. Only the open interest could be updated the next morning.

How do I know if there was adjusted open interest?

Adjusted open interest will be indicated by the presence of a file with an F in the naming convention. When there is no adjustment to open interest, there will be no F file.

What are all these new volumes?

Further definition can be found in the [CME Glossary](#).

Why is underlying product code populated with 0s?

This is a known issue that the team is working to resolve.

Is the volatility calculated by yield or price?

Price

What is the interest rate used in the calculation?

Zero interest rate, but TIPS is looking to change that.

How does SPAN work in relation to implied volatility?

SPAN uses them for Risk Array and composite delta calculations

Is the implied volatility calculated from the intra-day price movement or the settlement price?

Volatility is based on the preliminary settlement price.

Are the implied volatility numbers fractional or percentages? (i.e. 0.4792 or 47.92%)

Fractional

Which volatility models are used and do they differ by product and/or asset class?

Black-Scholes and Bachelier. All of our settlements and volatilities come from the Goblin system to TIPS which is done using the Whaley model. However, the actual theoretical pricing and greek calculations are done using the Black-Scholes and Bachelier models.

Are zero values possible or valid depending on the model used?

They are not valid or possible. Any zero value in the data would be missing due to legacy data issues.

How is the time to maturity input computed for the Black-Scholes implied volatility calculations?

Time to maturity is the time between current date and last trade date of an option.

What are the formulas for the Implied Volatility calculations?

CME Group will not release formulas as they view that information as proprietary.

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