Term SOFR

This page describes Term SOFR benchmarks and the data available on DataMine.

CME Term SOFR Reference Rates

CME Term SOFR Reference Rates provide an indication of the forward-looking measurement of overnight SOFR, based on market expectations implied from leading derivatives markets.

SOFR Strip Rates- Contents

Other Datasets

- Block Trades
- Bitcoin
- End of Day
- Market Depth
- MBO FIX
- Nex/BrokerTec
- Time & Sales
- Top of Book - BBO
- Volume and Open Interest

Resources

- CME Datamine Home
- Pre-Purchase Information
- CME DataMine Post-Purchase Information
- Self-Service Platform
- Support

Dates Available

CME Term SOFR Reference Rates data is available from 9/15/20 to present.

By File

File	Start Date	End Date
CME Term SOFR Reference Rates (1-,3-,6- month)	9/15/2020	Present

Term SOFR Concatenation URL Example:

https://data-api.datamine.cmegroup.com/cme/api/v1/concat?pid=SOFRT_TermRate_Fixings_0_0&from=20201001&to=20210804

[Top]

Sample Files

Dataset	Sample File (.JSON)	Sample File (.CSV)
CME Term SOFR Reference Rates	10/1/2020	10/1/2020

[Top]

FAQ

What format is the file delivered in?

Data is provided in .JSON and .CSV format.

Are files compressed?

No, the files are not compressed into zip files.

How many files are available per day?

You will receive 1 file in .JSON and 1 file in .CSV format per day.

How far back do you maintain these records?

Term SOFR data starts on 9/15/2020.

Do you have sample files available?

Yes, see Sample Files section above.

Are there any anomalies in the the data?

There are no known anomalies.

When are these files delivered?

File	File Delivery Time
CME Term SOFR Reference Rates	5:45am AM CST

If I purchase daily updates of these datasets, will I get historical data as well?

No. When an order is placed for daily updates of this dataset, the first file included will be generated for the start date of the subscription. However, files remain accessible for 30 days after purchase, enabling the customer to reference previous day's data.

What does the data represent?

CME Term SOFR Reference Rates provide an indicative view into forward-looking expectations for overnight Treasury repo rates as reflected by SOFR.

What tenors are available?

File	Available Tenors
CME Term SOFR Reference Rates	1-,3-,6- month

How is the data computed?

The data is derived purely from settlement prices of CME SOFR Futures using methods similar to that developed by the Federal Reserve staff reviewed in this paper.

How large are these files?

The average file size is approximately .7KB.

How is the data structured?

Field	Format	Description
businessDate	MM-DD-YYYY	Trade date of published data
transactionTime	MM-DD-YYYY HH:MM:SS	Time rate is calculated
rate	#.####	Term SOFR Rate
productCode	TR1, TR3, TR6	Product code of Rate TR1= 1 month TR3= 3 month TR6= 6 month
securityId	######	Instrument Security ID number
productDescription	#-MTH SOFR SYNTH FUT	Description

[Top]