Block Trades

A block trade is a privately negotiated futures, options, or combination transaction permitted to be executed apart from the public auction market. This dataset offers historical futures and options block trades for CME, CBOT, NYMEX, and COMEX products. CME ClearPort and Open Outcry block trades are also included in this dataset.

Historical Block Trade data consists of:

- The type of spread that has been executed
- The second trade price and quantity (when applicable)
- Detailed data for each leg of traded spreads
- Execution and call times – all in an easy-to-use format

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Dates Available

Blocks historical data is available in Comma Separated Value (CSV) file format from as early as 2008 as a one-time historical backfill or a daily service. The files are delivered by 1:00 a.m. CT on the next trade date.

By Exchange

Exchange	Open Date	Close Date
CME (Pit)	Jan 26, 2008	Active
CBOT (Pit)	Jan 2, 2008	Active
NYMEX (Pit)	Oct 5, 2009	Dec 30, 2016
COMEX (Pit)	May 30, 2009	Dec 30, 2016

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Sample Files

Blocks Reports			
CME	**NYMEX**	**COMEX**	**CBOT**
Eurodollar Options 3/12/2020	Crude Oil Futures 3/12/2020	Gold Futures 3/12/2020	Black Sea Wheat 3/12/2020

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Layout Guide

Extract Name	Description	Expected Values /Format	Example: Outright Future	Example: Outright Option	Example: Spread Future	Example: Spread Option
Trade Date	Date the transaction was reported.	CCYYMMDD	20110630	20110629	20110523	20090117
Trade Time	Time the transaction was executed.	HH:MM:SS	10:37:21	11:27:45	3:45:08	7:30:00
Reported Time	Time the transaction was reported.	HH:MM	10:40	11:27	3:45	7:30
Contract Symbol	Trading symbol.	String	CLX1	LOQ1	EDZ2	ZEX9
Product Code	Product family.	String	CL	LO	ED	ZE
Asset Class	Highest level of grouping.	String	Energy	Energy	Interest Rates	Interest Rates
Market Sector	Market in which product trades.	String	Crude Oil	Crude Oil		
Description	Textual description of the product.	String	Crude Oil Future	Crude Oil Options	Eurodollar Future	Eurodollar Options
Product Type	The type of product.	Future, Option	Future	Option	Future	Option
Contract Year	Expiration year.	Number	2011	2011	2012	2010
Contract Month	Expiration month.	Number	12	8	12	12
Strike Price	Strike price, if option.	Number		79.00		98.25
Put/Call	Type of option.	Put, Call, Blank if Future		Put		Call
Exchange Code	The exchange that lists the product.	XNYM= New York Mercantile Exchange XCEC= Commodities Exchange Center XCME= Chicago Mercantile Exchange XCBT= Chicago Board Of Trade	XNYM	XNYM	XCME	XCME
Trade Price	The agreed upon price.	Number	100.75	10.00	-10.50	45.00
Trade Quantity	The agreed upon quantity. This field reflects block trade quantity and not the total number of individual contracts traded.	Number	800	1000	8000	5000

Trade Source	The source of the trade.	Floor, ClearPort	ClearPort	Floor	Floor	Floor
Spread Type Code	Type of spread, if multiple legs. For more information: CME Spreads and Combinations	BF CF DN FB FO OB OR PB PK PS SP SR Blank if not a spread			BF	SR
Spread Type Description	Description of the spread code. For more information: CME Spreads and Combinations	Butterfly Condor Delta Neutral Futures Bundle Futures v. Options Options Bundle Risk-Reversal Bundle Pack Butterfly Pack Pack v. Pack Intra-commodity Strip Blank if not a spread.			Butterfly	Strip
2nd Leg (if applicable)						
Contract Symbol 2	Same as above, for second leg.	Same as above, for second leg.			EDZ3	ZEH0
Product Code 2	Same as above, for second leg.	Same as above, for second leg.			ED	ZE
Asset Class 2	Same as above, for second leg.	Same as above, for second leg.				
Market Sector 2	Same as above, for second leg.	Same as above, for second leg.				
Description 2	Same as above, for second leg.	Same as above, for second leg.			Eurodollar Future	Eurodollar Option
Product Type 2	Same as above, for second leg.	Same as above, for second leg.			Future	Option
Contract Year 2	Same as above, for second leg.	Same as above, for second leg.			2013	2010

Contract Month 2	Same as above, for second leg.	Same as above, for second leg.			12	3
Strike Price 2	Same as above, for second leg.	Same as above, for second leg.				98.25
Put/Call 2	Same as above, for second leg.	Same as above, for second leg.				Call
Exchange Code 2	Same as above, for second leg.	Same as above, for second leg.			XCME	XCME
Trade Price 2	ONLY available for spread type code DN and FO.	Same as above, for second leg.			-10.5	
Trade Quantity 2	ONLY available for spread type code DN and FO.	Same as above, for second leg.			8000	
3rd Leg (if applicable)						
Contract Symbol 3	Same as above, for third leg.	Same as above, for third leg.			EDZ4	ZEH0
Product Code 3	Same as above, for third leg.	Same as above, for third leg.			ED	ZE
Asset Class 3	Same as above, for third leg.	Same as above, for third leg.			Interest Rates	Interest Rates
Market Sector 3	Same as above, for new leg.	Same as above, for third leg.				
Description 3	Same as above, for third leg.	Same as above, for third leg.			Eurodollar Future	Eurodollar Option
Product Type 3	Same as above, for third leg.	Same as above, for third leg.			Future	Option
Contract Year 3	Same as above, for third leg.	Same as above, for third leg.			2014	2010
Contract Month 3	Same as above, for third leg.	Same as above, for third leg.			12	3
Strike Price 3	Same as above, for third leg.	Same as above, for third leg.				98.25
Put/Call 3	Same as above, for third leg.	Same as above, for third leg.				Call
Exchange Code 3	Same as above, for third leg.	Same as above, for third leg.			XCME	XCME
4th Leg (if applicable)						
Contract Symbol 4	Same as above, for fourth leg.	Same as above, for fourth leg.				ZEU0
Product Code 4	Same as above, for fourth leg.	Same as above, for fourth leg.				ZE
Asset Class 4	Same as above, for fourth leg.	Same as above, for fourth leg.				
Market Sector 4	Same as above, for fourth leg.	Same as above, for fourth leg.				
Description 4	Same as above, for fourth leg.	Same as above, for fourth leg.				Eurodollar Option
Product Type 4	Same as above, for fourth leg.	Same as above, for fourth leg.				Option

Contract Year 4	Same as above, for fourth leg.	Same as above, for fourth leg.				2010
Contract Month 4	Same as above, for fourth leg.	Same as above, for fourth leg.				10
Strike Price 4	Same as above, for fourth leg.	Same as above, for fourth leg.				98.25
Put/Call 4	Same as above, for fourth leg.	Same as above, for fourth leg.				Call
Exchange Code 4	Same as above, for fourth leg.	Same as above, for fourth leg.				XCME

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FAQ

What format is the file delivered in?

Block trade data is delivered in .CSV format.

When are these files delivered?

Daily updates are delivered at 1 a.m. CT.

Do you have sample files available?

Yes. View sample files.

What dates are available for Block Trade data?

CBOT (Pit): 26 January 2008 – present

CME (Pit): 2 January 2008 – present

COMEX (Pit): 5 October 2009 – Dec 30, 2016

NYMEX (Pit): 30 May 2009 – Dec 30, 2016

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