EBS Reference Data API Migration

To support the integration of EBS on CME Group services, the product referential data is available on the CME Reference Data API v2 for the following:

- EBS Markets on CME Globex
- EBS Direct

This page provides a summary of the client system impacts for new or existing customers developing to CME Reference Data APIv2 to access EBS product data.

Revision History

Date	Description
March 14, 2022	Added sections under "Updated Instrument Attribute Values": • "Globex Group Code" • "Globex Group Code - EBS eFix Matching Service Instruments"
January 24, 2022	"Accessing CME Reference Data API Version 2 Endpoints" - Updated.
October 18, 2021	"Accessing CME Reference Data API Version 2 Endpoints" - Added New Release and Production environment information.
October 13, 2021	Query Examples ' Added **/v2/products?marketSegmentId=** to table.
September 2, 2021	"New Product Attributes" - Updated **pricePrecision** description.
August 16, 2021	Changed all instances of **tradeSession** to **noTradingSessions**.
August 5, 2021	• "Register EBS Referential Data Entitlements" - Added link to Production registration form. • "Example: Structure of Trading Session Value Dates Display" - Added ccyPair and venueType • changed all instances of fixingDate to ndfFixingDate • changed all instances of qdmEligibleInd to rbtEligibleInd
July 12, 2021	"New Instrument Level Attributes" - maxSweepQty

May 18, 2021	• "Trading Session Value Dates Attributes" - Added note to **fixingDate** description.
	• "New Product Attributes" - Added attributes:
	  ◦ marketData
	  ◦ feedID
	  ◦ channelID
	  ◦ transport

May 14, 2021	• Added "Trade and Value Date Processing Examples" • RD APIv2 vs MDP3 - Updated table
April 23, 2021	• Trading Session Value Dates Attributes - Updated "Available Days" note.
April 20, 2021	• Added "EBS Referential Data Solutions" • "New Product Attributes" - Updated **pricePrecision** description

March 24, 2021	"Example: Structure of Trading Session Value Dates Display." - Added **tradeSession** row to table. "New Instrument Level Attributes" - Changed "API Label" to "Attribute." "Trading Session Value Dates Attributes" - Added **venueType** and **ccyPair**. - Added "Available Days" note. "New Product Attributes" - Updated **settlCcy** description.
February 19, 2021	"Updated Product Query Parameter Values" - Removed **EBSS** from valid values.
February 10, 2021	- Added "EBS Trading Session Value Dates" section - Added "eFix Matching Service to FX Spot Record Definition Relationship" section - Updated page introduction "Register EBS Referential Data Entitlements" - Updated note - Added link to new release test registration form - Updated "Query Examples" "New Product Query Parameters" - Added **isEfixProduct** - Updated **fixingSource** valid values "Notional Quantity" - Added **minIncrementalOrder** "Updated Product Attribute Values" and "Updated Instrument Attribute Values" - Added FWD - NDF to valuationMethod description "New Product Attributes" - Updated goodForSessionEligible description - Changed **settlementCurrency** to **settlCcy** - Added **isFixProduct** "New Instrument Level Attributes" - Updated **minQuoteLife** description
December 3, 2020	Initial publication

Getting Started with CME Reference Data APIv2

This section provides an overview of current CME Reference Data APIv2 concepts that will be used for EBS on CME Globex. If you are new to CME Group services or wish to better understand how your current system aligns with upcoming EBS functionality, CME Group recommends starting with th e CME Reference Data API Version 2 client impact assessment.

Contents

Testing and Certification

Certification is not required for CME Reference Data APIv2.

Future Topics

The following topics will be added to this page in the future. Refer to the revision history on this page for updates.

Future Topics
EBS Instrument Retention Rules
EBS Direct

CME Reference Data APIv2 Overview

The CME Reference Data APIv2 is a set of JSON RESTful web service APIs that provide real-time restricted access to product and instrument referential data using OAuth, an open protocol that supports secure authorization in a simple, standard method and decouples authentication from authorization. CME Reference Data APIv2 provides product and instrument reference data for all CME Group, BrokerTec, Hosted Partners and CME Group-cleared markets.

Client systems can automate their product and instrument definitions by pulling the information directly from the CME Reference Data APIs, reducing the manual work involved in setting up new products.

CME Reference Data APIv2 is available 24 hours a day, 7 days a week.

Accessing CME Reference Data API Version 2 Endpoints

To access CME Reference Data API version 2 endpoints in the New Release and Production environments, an OAuth API ID and access token are required.

The following endpoints are used by client applications to communicate with the OAuth Authorization Server to request and refresh access tokens.

Client systems are allowed to use any API tool of their choice to request and refresh access tokens to access CME Reference Data API version 2 endpoints using the OAuth protocol.

See Client API Service Adoption using OAuth 2.0 Protocol for an example of using a token.

CME Reference Data API for EBS product and instrument information is now available over all CME Group network connections for EBS Market and eFix.

Access Reference Data API in the New Release environment over Cert VPN and Cert Data Center connections enabled for EBS Market and eFix at:

CME Group Network Connections			
Environment	Path	IP	Port

New Release	api.refdata.nr.cmegroup.com	164.74.124.195	443

Access Reference Data API in the Production environment over all CME Group connections enabled for EBS Market and eFix at:

CME Group Network Connections			
Environment	**Path**	**IP**	**Port**
Production	api.refdata.cmegroup.com	167.204.72.195	443

Clients must either have access to Internet-based DNS or resolve the original path name to the new IP at their side.

OAuth 2.0 Authorization Server Endpoints Access Token Retrieval Endpoints

The below endpoints are available to request and refresh access tokens in the New Release and Production environments.

OAuth 2.0 Authorization Server Endpoints		
Detail	**New Release**	**Production**
OAuth Token Endpoint	https://authnr.cmegroup.com/as/token.oauth2	https://auth.cmegroup.com/as/token.oauth2

Tokens will expire after 30 minutes.

Authorized API ID's will be able to access three endpoints in the New Release and Production environments:

New Release Endpoints:

- /v2/products
- /v2/instruments
- /v2/tradingSessionValueDates

Production Endpoints:

- /v2/products
- /v2/instruments
- /v2/tradingSessionValueDates

EBS on CME Reference Data APIv2 Overview

For EBS on CME Group services, the product referential data is available on the CME Reference Data APIv2 for the following trading modes and platforms:

- EBS Markets on CME Globex
- eFix Matching on CME Globex
- EBS Direct

EBS Referential Data Solutions

RD APIv2 vs MDP3

RD APIv2 and **MDP3** are two complementary solutions for your product system needs. RD APIv2 is an Out-of-Band solution for comprehensive referential information; Whereas MDP3 is an In-Band solution for critical dynamic information for trading on CME Globex. RD APIv2 includes referential information for EBS Market, eFix Matching Service, and EBS Direct at both the product and instrument level; Whereas MDP3 supports instrument-level information only for EBS Market and eFix Matching Service.

Items denoted by the * are not currently available.

Service	RD APIv2	MDP3
Trade Date to Settlement Date	Separate API with 10 business days of trade dates (full current week plus following week)	5 business days included on security definition messages (full current week only)

Ability to query for currency pairs across liquidity pools	Clients can query for currency pairs across: • EBS Markets on Globex (including eFix) • EBS Direct*	Not Supported
Ability to query by venue type	Clients can query for currency pairs by venue type: • CLOB (Central Limit Order Book) • RBT (Relationship Based Trading) *	Not Supported
Products and Instrument Information	Product and Instrument information -Relationship details (e.g., eFix to core currency pair)	Instrument information only
	Includes relationship definitions: • Product to instrument • Products across trading liquidity pools EBS Market, eFix matching and EBS Direct. • Trade dates, Value dates and Fixing dates	EBS Market and eFix matching only - platform information includes: • Current market state (e.g., open, closed) • Trade dates, Value dates and Fixing dates • Provide real-time updates of out of band changes (e.g., change in value date or fixing date due to unscheduled holiday)
Ability to query for products by order duration eligibility is applicable	Good for session eligibility indicator Boolean flag (“Y”,”N”) to identify GFS (Good For Session) TimeInForce eligibility on CME Globex.	Not Supported
Ability to identify the product Fixing Close Offset time	Fixing close offsets - Time duration before scheduled fixing time of the eFix Matching Service instrument. e.g. 00:05:30 to denote the 6:24:30 PM ET close for the 6:30 PM ET Fix.	Not Supported
Availability to query for products by order duration	Good for session eligibility indicator Boolean flag (“Y”,”N”) to identify GFS (Good For Session) TimeInForce eligibility on CME Globex.	Not Supported
Availability	Cloud service over the internet, available 24x7	MDP service over production connectivity; available whenever CME Globex platform is available

Accessing EBS Product Data on CME Reference Data APIv2

The following steps are required to get started accessing EBS product data on CME Reference Data API.

1. Create an OAuth API ID
2. Register EBS Referential Data Entitlements

> CME Group recommends reviewing the CME Reference Data API Version 2 client impact assessment for an overview of current CME Reference Data APIv2 concepts that are used for EBS on CME Globex.

Create an OAuth API ID

To access the CME Reference Data APIv2 endpoints in the New Release and Production environments, customers are required to have a valid OAuth API ID.

OAuth API Required to access the Reference Data API's

> CME Group requires customers to create unique OAuth API IDs for both the New Release and Production environments.
>
> **See** Restricted Access for the steps of creating OAuth API IDs.

Register EBS Referential Data Entitlements

Once customers have created a valid OAuth API ID, the API IDs must be entitled and registered by the Enterprise Access and Entitlements (EASE) team to view and consume the EBS referential data content.

EBS Entitlement Registration Forms:

- To request access in the New Release environment, complete the CME EBS Reference Data API ID Test Registration - New Release form.
- To request access in the Production environment, complete the CME EBS Reference Data API ID Registration - Production form.

Client System Impacts

This section describes the client system impacts for new and existing customers developing to CME Referential Data APIv2.

> **Future Referential Data**
>
> Additional content may be added to the current documentation as it becomes available. Please check the revision history for any new or changed content.

Query Parameters

CME Reference Data APIv2 offers clients the ability to perform customized searches based on product and instrument level parameters.

Clients can search either by a direct match or searches using the wildcard "*".

Any number of parameters can be used together by using an ampersand (**&**) between search terms; however, if the same parameter is used twice in the same GET request (for example, **globexGroupCode=6SUS&globexGroupCode=6SEM**), only the last parameter will be used (in this case: **globexGroupCode=6SEM**).

> **Additional Query Parameters and Handling of Special Characters**
>
> Additional query parameters, examples and details on the handling of special characters is available in the CME Reference Data APIv2 documentation.

Query Examples

This section provides query examples utilizing EBS product and instrument parameters.

Query	Query Type	Description
_/v2/tradingSessionValueDates?rbtEligibleInd=N	Trading Session Value Dates	Returns trade date to value date (date of settlement) mapping for EBS Markets on CME Globex.
_/v2/tradingSessionValueDates?instrumentguidInt= Unique instrument identifier in integer-only format.	Trading Session Value Dates	Returns trade date to value date (date of settlement) mapping for a specific instrument for EBS Direct or EBS Markets on CME Globex .
_/v2/products?marketSegmentId=	Market Segment Id	Returns all products on Market Segment Id • 36 New York • 38 London

Updated Product Query Parameter Values

To support the integration of EBS referential data onto CME Reference Data APIv2, the following product search parameter values have been updated.

	Parameter	Valid Values	Description
1	exchangeGlobex	• EBSC=EBS Market for FX Spot/Spot Precious Metals (including eFix Matching)/OFF SEF/OFF MTF NDFs • NEXS=EBS Market for ON SEF/ON-MTF NDFs	Query for all products by the Market Identifier Code (MIC) as defined by the ISO.

2	securityType	• FXSPOT - FX Spot/Spot Precious Metals • FXNDF - Non-deliverable Forward	Query for all products by security type.

New Product Query Parameters

To support the integration of EBS referential data onto CME Reference Data APIv2, the following new product search parameters have been added.

	Parameter	Valid Values	Description
1	onMtf	Y, N	Query for all products eligible or ineligible for On-MTF.
2	onSef	Y, N	Query for all products eligible or ineligible for On-SEF.
3	fixingSource	WMR - WM Reuters BFIX - Bloomberg BFIX ABS – Association of Banks Singapore HSRA – Hedge Settlement Rate Australia TKFE – Tokyo FX Hourlies TMA – Treasury Markets Association MOEX – Moscow Exchange	Query by instrument fixing source.
4	isEfixProduct	Y, N	"Y" will return all eFix Match products.

Updated Instrument Query Parameter Values

To support the integration of EBS referential data onto CME Reference Data APIv2, the following instrument search parameter values have been updated.

	Parameter	Valid Values	Description
1	instrumentType	• FXSPOT - FX Spot, Spot Precious Metals • FXNDF - Non-deliverable Forward	Query for instruments by instrument type.

New Instrument Query Parameters

To support the integration of EBS referential data onto CME Reference Data APIv2, the following new instrument parameters have been added.

	Parameter	Valid Values	Description
1	isEfixInstrument	Y, N	"Y" will return all eFix Matching Service instruments.

Product and Instrument Attributes

This section describes:

- Notional Quantity
- Updated values for existing product level attributes
- New product level attributes
- Updated values for existing instrument level attributes
- New instrument level attributes

All attributes for a product or instrument are always returned. Attributes that are undefined or have no value for a particular product or instrument will return "null."

The information will be returned in JSON format, based on the customer's queries. The collection is returned in an embedded object with an array for each instrument.

Additional Product and Instrument Attributes

Additional product and instrument level attributes can be found in the CME Reference Data APIv2 documentation.

Notional Quantity

Notional Quantity for Order Size

EBS Markets on CME Globex will be quoted in Notional Quantity. All order quantity fields in RD API v2 will be populated with NQ terms. Product and Instrument records will all reflect notional terms for all quantity fields and attributes. Futures and Options use contract or lot terms, and for BrokerTec all quantities are in millions.

	Attribute	Description	Type	Exchange
1	maxGlobexOrdQty	Maximum value allowed for a single quote or order on CME Globex. • For EBS this value will be in notional quantity.	String	ALL
2	minGlobexOrdQty	Minimum order or quote size required on CME Globex. • For BrokerTec orders, this will reflect the minimum initial order. • For EBS this value will be in notional quantity.	String	ALL
3	minIncrementalOrder	Minimum incremental order quantity. • For EBS this value will be in notional quantity.	Integer	ALL

Updated Product Attribute Values

To support the integration of EBS referential data onto CME Reference Data APIv2, values for the following product level attributes that are currently available in CME Reference Data APIv2 have been updated.

	Attribute	Description	Type	Exchange
1	valuationMethod	Type of valuation method used. Valid values: • SPOT- FX and eFix Matching Service • FWD - NDF	String	ALL
2	globexMatchAlgo	Match algorithm indicator for CME Globex markets. • V=Institutional Prioritization (EBS eFix Matching Service) **Note:** All other EBS Markets on CME Globex will use FIFO (F) match algorithm	String	ALL

New Product Attributes

To support the integration of EBS referential data onto CME Reference Data APIv2, the following new EBS product level attributes have been added.

	Attribute	Description	Type	Exchange
1	onSef	Indicates if the instrument is SEF regulated. Y = ON SEF N= OFF SEF	Boolean	EBS
2	onMtf	Indicates if the instrument is MTF regulated. Y = ON MTF N= OFF MTF	Boolean	EBS
3	tradeClose Offset	Fixing close offsets - Time duration before scheduled fixing time of the eFix Matching Service instrument. e.g. 00:05:30 to denote the 6:24:30 PM ET close for the 6:30 PM ET Fix.	HH: MM:SS	EBS

4	pricePrecision	Specifies the price decimal precision for EBS instruments: For eFix Instruments – specifies the decimal precision of the assigned price when fixing rate applied to price found in iLink tag 6262 - BenchmarkPrice For non eFix Instruments – specifies the decimal precision of the order price assigned at the time of execution in iLink tag 1799 - OrderEventPx eFix Matching Service Post Trade messages are converted to underlying Spot CCY Pair. Due to differences in fixing prices from the pricing sources, trades resulting from the eFix Matching Service can be at a different price precision from the normal EBS Markets order book.	Integer	EBS
5	settlementLocale	Settlement Location. Valid Values: London Zurich Only supported for Spot Precious Metals.	String	EBS
6	fixingTimeZone	The region/time zone associated with the fixing time.	Char	EBS
7	fixingSource	Fixing Rate Source. e.g. ABS	String	EBS
8	goodForSessionEligible	Boolean flag ("Y","N") to identify GFS (Good For Session) TimeInForce eligibility on CME Globex.	Boolean	EBS
9	settlCcy	The base currency for the settlement price when different from local currency. The local currency price can be found in the settlePxCcy field.	String	EBS
10	isEfixProduct	Boolean flag to identify eFix Matching Service (Y, N).	String	EBS
11	marketData	Globex market data repeating group. The repeating group list the market data feedID, channelID and transport (UDP or TCP). Currently market data repeating groups is only supported on EBS markets when applicable.	String	EBS
12	feedID	Globex market data feed id.	String	EBS
13	channelID	Globex market data channel id.	String	EBS
14	transport	Globex market data transport protocol (UDP or TCP).	String	EBS

Updated Instrument Attribute Values

To support the integration of EBS referential data onto CME Reference Data APIv2, values for the following existing instrument level attributes that are currently available in CME Reference Data APIv2 have been updated.

	API Label	Description	Type	Exchange
1	valuationMethod	Type of valuation method used. Valid values: • SPOT- FX and eFix Matching Service • FWD - NDF	String	ALL

Globex Group Code

Customers should note the Globex Group Code (globexGroupCode) at the Product level in the Reference Data API does not align with the Globex Group Code at the Instrument level or in the MDP 3.0 security definition message tag 1151-Security Group.

Please Note: If the Globex Group Code value in the Reference Data API is different at the Product or Instrument level, customers should use the value at the Instrument level.

Example: Globex Product and Group Codes published in Reference Data API

Product Name	Instrument Symbol	Product Level **CME Globex Product Code** **(**MDP 3.0 tag 6937-Asset)	Product Level **CME Globex Group Code** (Only available in Reference Data API)	Instrument Level **CME Globex Group Code** MDP 3.0 tag 1151-Security Group
FXSPOT.USD/CAD WM_LN	USD/CAD WM 1600 LN	EW6EBP	ENW	NW160
FXSPOT.USD/SGD WM_LN	USD/SGD WM 1600 LN	EW6DSG	ELW	NW160

Product Name	Instrument Symbol	CME Globex Product Code (MDP 3.0 tag 6937-Asset)	CME Globex Group Code (Not used MDP 3.0)	Current RD API Instrument CME Globex Group Code (Not used in MDP 3.0 tag 1151-Security Group)	New RD API Instrument CME Globex Group Code MDP 3.0 tag 1151-Security Group
FXSPOT.USD/CAD WM_LN	USD/CAD WM 1600 LN	EW6EBP	ENW	ENW	NW160
FXSPOT.USD/SGD WM_LN	USD/SGD WM 1600 LN	EW6DSG	ELW	ELW	NW160

Globex Group Code - EBS eFix Matching Service Instruments: If the Globex Group Code value in the Product API service and Instrument API service are different, customers should use the value in the Instrument API service.

Product or Instrument	Attribute Name	Description	Type	Exchange
Product	globexGroupCode	CME Globex uses this group code to identify logical groupings of products. **Note:** For eFix this field will be different in the Instrument API	String	ALL
Instrument	globexGroupCode	CME Globex uses this group code to identify logical groupings of products. **Note:** For eFix this field is different from Product API.	String	ALL

New Instrument Level Attributes

To support the integration of EBS referential data onto CME Reference Data APIv2, the following new EBS instrument level attributes have been added to the CME Reference Data APIv2.

	Attribute	Description	Type	Exchange
1	isEfixInstrument	Boolean flag to identify eFix Matching Service (Y, N).	Boolean	EBS
2	minQuoteLife	Minimum Quote Life functionality defines the minimum duration, in number of microseconds, that a resting order must be exposed to the market before it can be cancelled or modified in number of microseconds. If a product does not support MQL Protection, then its duration value will be zero.	Number	EBS
3	maxPriceDiscretionOffset	Maximum allowed discretionary offset from the Limit order price. When the value in this field = 0.0, discretionary price is not allowed to be submitted for the instrument.	Price Format	EBS
4	interveningDays	For FX SPOT - Number of business days, as an offset from Trade Date which determines the instrument's Settlement Date. For NDF - Number of business days (plus tenor) used to determine settlement date.	Integer	EBS

5	fixingName	Name that includes the fixing source, time and location. Only for eFix Matching Service instruments. e.g. WM 23:30 London	String	EBS
6	fixingSourceLocalTime	The local time of the fixing source.	String	EBS
7	tenorType	Indicates the settlement period or contract tenor type and duration. Tenors may be fixed or expressed in a number of days/weeks/months/years; where where "x" is any integer > 0 • 0 = Regular / FX Spot settlement (T+0, T+1 or T+2) • Dx = FX tenor expression for "days" • Wx = FX tenor expression for "weeks" • Mx = FX tenor expression for "months" • Yx = FX tenor expression for "years" • B = Fixed Date tenor for Fixed Date NDFs only.	String	EBS
8	maxSweepQty	The maximum quantity a Sweepable order may be submitted for in units of the instrument's unitOfMeasureQty	String	EBS

eFix Matching Service to FX Spot Record Definition Relationship

This section explains the relationship definition between the eFix Matching Service products/instruments and underlying FX Spot product/instruments. This information is not available on the EBS MDP 3.0 security definition messages.

Product and instrument records are tied together by relationship definitions. These relationships function differently for different products and instrument types. The links will only appear in the results if applicable. For instance, a EBS product or instrument that doesn't have any related overlying or underlying products or instruments will not return Overlying or Underlying.

Record Relationships

Additional information on Product and Instruments relationship definitions can be found in the CME Reference Data APIv2 documentation.

eFix Matching Service Product and Instrument Relationship Definitions

This section describes the underlying, overlying and instrument link relationship definition on eFix Matching Service products/instruments markets and underlying FX Spot currency pairs.

Type	Underlying Link	Overlying Link	Instrument Link
eFix Matching Service Product	References to all products related to the eFix Matching Service Product • Underlying = FX Spot Currency Pair	Not present	All listed instruments for the eFix Matching Service products.
FX Spot Currency Pair Product	Not present	References to all products related to the FX Spot Currency Pair Product • Overlying = eFix Matching Service Product	All listed instruments for the FX Spot Currency Pair products.

Example: eFix Matching Service product with underlying link to FX Spot and instruments

```
https://{{path}}/v2/products/[guid]

"_links" : {
    "self" : {
      "href" : "https://{{path}}/v2/products/[guid]"
    },
    "underlyingProducts" : {
      "href" : "https://{{path}}/v2/products/[guid]/underlyings"
    },
    "instruments" : {
      "href" : "https://{{path}}/v2/products/[guid]/instruments"
    }
```

Example: FX Spot Product with Overlying Link to eFix Matching Service Product and Instruments

```
https://{{path}}/v2/products/[guid]

  "_links" : {
    "self" : {
      "href" : "https://{{path}}/v2/products/[guid]"
    },
    "overlyingProducts" : {
      "href" : "https://{{path}}/v2/products/[guid]/overlyings"
    },
    "instruments" : {
      "href" : "https://{{path}}/v2/products/[guid]/instruments"
    }
```

EBS Trading Session Value Dates

Trading Session Value Dates is a separate API service call which provides the trade date to value date (date of settlement) mapping in a repeating Trade Session Group. Any additional information which will change for each trade date and/or value date will be included in the repeating group, e.g., dsbIsin for ON SEF/ON MTF NDFs, which is different for each different value date.

Sending Query Requests

The following request can be made using an OAuth authorized API ID and access token.

Client systems send Query Requests by invoking the HTTPS GET method to a URL of the form: `https://{{path}}/v2/tradingSessionValueDates`

Trading Session Value Dates Attributes

Client systems can query the trading session value dates API service using any of the attribute query parameters noted as filter type.

Available Days

RD APIv2 will maintain 10 business days (Monday - Friday) of trade date to value dates. The 10 business days consist of current business week and future business week. The Trading Session Value Dates API does not support customer Saturday Mock testing.

Attribute	Description	Type	Query Parameters	Query Description
instrumentguidInt	Unique instrument identifier in integer-only format.	Integer	Filter Type	Query for trade date to value date (date of settlement) mapping for a specific instrument.
globexSymbol	CME Globex instrument symbol.	String	Filter Type	Query for trade date to value date (date of settlement) mapping for EBS Direct or EBS Markets on CME Globex for a specific CME Globex symbol.
rbtEligibleInd	Boolean flag to identify eligibility for EBS Direct ("Y","N").	String	Filter Type	Query for trade date to value date (date of settlement) mapping for EBS Direct.
globexSecurityId	A unique identifier for each CME Globex instrument; same value as in tag 48-SecurityID on iLink and MDP.	String	Filter Type	Query for instrument by Security ID (MDP 3.0 tag 48-SecurityID).
noTradingSessions	Repeating group for trading session value and/or settlement dates.	String		
tradeDate	Date of the Trade.	Date		
settlementDate	• SPOT value/settlement date. • NDF settlement date.	Date		

ndfFixingDate	NDF fixing (maturity) date. The NDF ndfFixingDate is not used nor linked in any way to the eFix Matching Service.	Date		
dsbIsin	ISIN value as provided by ANNA, Association of National Numbering Agencies. This field is populated for MTF-Regulated NDFs and is unique for each Settle Date.	String		
venueType	Venue Type • CLOB (Central Limit Order Book) • RBT (Relationship Based Trading)	String	Filter Type	Query for all trade dates by venue type
ccyPair	Currency pair as listed in the instrument long name field. e.g. longName: "FXSPOT.EUR/USD" (EUR/USD)	String	Filter Type	Query for trade dates by currency pair using currency pair as listed in the instrument long name field.

Example: Structure of Trading Session Value Dates Display.

This example is for illustration purposes only.

tradingSessionValueDates					
instrumentguidInt	Unique instrument identifier in integer-only format.				
globexSymbol	CME Globex instrument symbol.				
rbtEligibleInd	Boolean flag to identify EBS Direct ("Y","N").				
globexSecurityId	A unique identifier for each CME Globex instrument; same value as in tag 48-SecurityID on iLink and MDP.				
venueType	CLOB				
ccyPair	USD/DKK				
noTradingSessions	Repeating group for trading session value and/or settlement dates.				
tradeDate	Date of the Trade	Date of the Trade	Date of the Trade	Date of the Trade	Date of the Trade
settlementDate	• SPOT value /settlement date • NDF settlement date	• SPOT value /settlement date • NDF settlement date	• SPOT value /settlement date • NDF settlement date	• SPOT value /settlement date • NDF settlement date	• SPOT value /settlement date • NDF settlement date
ndfFixingDate	NDF fixing (maturity) date	NDF fixing (maturity) date	NDF fixing (maturity) date	NDF fixing (maturity) date	NDF fixing (maturity) date
dsbIsin	ISIN value as provided by ANNA	ISIN value as provided by ANNA	ISIN value as provided by ANNA	ISIN value as provided by ANNA	ISIN value as provided by ANNA

Trade and Value Date Processing Examples

This section includes examples of how to obtain the trade date to settlement/value date for a variety of instrument types using the Trading Session Value Dates API service.

ISIN's used in these examples are not the actual ISIN's as issued by ANNA. They are for illustration purposes only.

FXSPOT EUR/USD

In this example, there is a Trading Session Value Dates List for the current week starting on Sunday, March 21, 2021. A trading session list has been published for an **FXSPOT EUR/USD** instrument in Trading Session Value Dates API with the following information:

tradingSessionValueDates					
ccyPair	**FXSPOT EUR/USD**				
Trade Session					
tradeDate	2021-03-22 (Monday)	2021-03-23 (Tuesday)	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)
settlementDate	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)	2021-03-29 (Monday)	2021-03-30 (Tuesday)

eFix Matching Service FXSPOT EUR/USD WM 1500 LN

In this example, there is a Trading Session Value Dates List for the current week starting on Sunday, March 21, 2021. A trading session list has been published for an **eFix Matching Service FXSPOT EUR/USD WM 1500 LN** instrument in Trading Session Value Dates API with the following information:

tradingSessionValueDates					
ccyPair	**eFIX Matching Service FXSPOT EUR/USD WM 1500 LN**				
Trade Session					
tradeDate	2021-03-22 (Monday)	2021-03-23 (Tuesday)	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)
settlementDate	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)	2021-03-29 (Monday)	2021-03-30 (Tuesday)

Rolling FXNDF USD/CLP 1M SEF

In this example, there is a Trading Session Value Dates List for the current week starting on Sunday, March 21, 2021. A trading session list has been published for a **Rolling FXNDF USD/CLP 1M SEF** instrument in the Trading Session Value Dates API with the following information:

The ISIN (dsbIsin) is populated for MTF-Regulated NDFs and is unique for each Settlement Date

tradingSessionValueDates					
ccyPair	**Rolling FXNDF USD/CLP 1M SEF**				
Trade Session					
tradeDate	2021-03-22 (Monday)	2021-03-23 (Tuesday)	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)
settlementDate	2021-04-26 (Monday)	2021-04-26 (Monday)	2021-04-26 (Monday)	2021-04-29 (Friday)	2021-04-30 (Friday)
ndfFixingDate	2021-04-22 (Thursday)	2021-04-22 (Thursday)	2021-04-22 (Thursday)	2021-04-27 (Tuesday)	2021-04-28 (Tuesday)
dsbIsin	EXXXXXXXXX20	EXXXXXXXXX20	EXXXXXXXXX20	EXXXXXXXXX03	EXXXXXXXXX09

Fixed Date FXNDF USD/INR EOM

In this example, there is a Trading Session Value Dates List for the current week starting on Sunday, March 21, 2021. A trading session list has been published for a **Fixed Date FXNDF USD/INR EOM** instrument in the Trading Session Value Dates API with the following information:

For Fixed Date NDFs Settlement (Value) Date, Fixing (Maturity) Date, and ISIN (where applicable) remain constant for all Trade Dates.

tradingSessionValueDates					
ccyPair	**Fixed Date FXNDF USD/INR EOM March 2021 ON SEF**				
Trade Session					
tradeDate	2021-03-22 (Monday)	2021-03-23 (Tuesday)	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)
settlementDate	2021-03-31 (Wednesday)	2021-03-31 (Wednesday)	2021-03-31 (Wednesday)	2021-03-31 (Wednesday)	2021-03-31 (Wednesday)
ndfFixingDate	2021-03-29 (Friday)	2021-03-29 (Friday)	2021-03-29 (Friday)	2021-03-29 (Friday)	2021-03-29 (Friday)
dsbIsin	EXXXXXXXXX21	EXXXXXXXXX21	EXXXXXXXXX21	EXXXXXXXXX21	EXXXXXXXXX21

Available Days

RD APIv2 will maintain 10 business days (Monday - Friday) of trade date to value dates. The 10 business days consist of the current business week and the future business week. Clients should be aware if polling mid-week the results will contain past trade and settlement dates for the current week.

Example: Mid-Week Query

In this example there is a Trading Session Value Dates List for the current week starting on Sunday, March 21, 2021. A trading session list has been published for an **FXSPOT EUR/USD**. The client system sends a GET request at 8:00 am (CT) on Wednesday, March 24, 2021. The results returned will contain all business days for the current trading week.

> Clients should note in this example Monday and Tuesday are prior trade dates and are not actionable for order execution.

tradingSessionValueDates					
ccyPair	**FXSPOT EUR/USD**				
Trade Session					
tradeDate	2021-03-22 (Monday – Prior Trade Date)	2021-03-23 (Tuesday – Prior Trade Date)	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)
settlementDate	2021-03-24 (Wednesday)	2021-03-25 (Thursday)	2021-03-26 (Friday)	2021-03-29 (Monday)	2021-03-30 (Tuesday)

Contact Information

For technical development support, please contact Certification Support for Electronic Trading (CSET).

For production requests, please contact the Global Command Center (GCC).

For all other inquiries, please contact Global Account Management (GAM).