# CME Reference Data API Version 2

The CME Reference Data APIv2 is a set of JSON RESTful web service APIs that provide real-time product and instrument reference data for all CME Group, Hosted Partners and CME Group-cleared markets.

**Products** contain all available products - BrokerTec, futures, options on futures, spreads and products - on an underlying asset or related index or related future.

**Instruments** are the individual traded and cleared contracts.

Information includes:

- Contract specifications
- Product codes and symbols for all CME Group venues
- Trade and order type eligibility
- Instrument life cycle dates including first and last trade date, all notice dates, delivery dates and settlement dates.

Client systems can automate their product and instrument definitions by pulling the information from the CME Reference Data APIs, reducing the manual work involved in setting up new products. All customers are strongly encouraged to develop to the CME Reference Data APIs and integrate it into their product definition architecture.

Data will be updated every 15 minutes.

> For pre-listed instruments with next day activation, clients should start polling CME Reference Data API version 2 for the instruments after 3:00pm CST
>
> BrokerTec product information is not supported in the Security Definition Flat File (secdef.dat) alongside CME Futures and Options products.

**Contents**

# Testing and Certification

Certification is not required for CME Reference Data API version 2.

# Restricted Access

CME Reference Data API version 2 uses OAuth, an open protocol that supports secure authorization in a simple, standard method and decouples authentication from authorization.

**See:** Client API Service Adoption using OAuth 2.0 Protocol

## Authorization and Entitlement

A registered OAuth API ID is required to access the CME Reference Data API version 2 services.  API IDs for CME Group Logins are created and managed in the Customer Center under My Profile.

### New Clients

New clients - should start by Creating a CME Group Login.

- Once a client creates and activates their CME Group Login ID, they can login to Customer Center under My Profile and create an OAuth API ID

### Clients with Existing CME Group Logins

- Clients with existing CME Group Login ID can login to Customer Center and under My Profile create an OAuth API ID
- Clients with existing CME Group Login ID and existing Basic Auth API ID can convert the Basic Auth API ID to an OAuth API ID under the API Management section of the CME Group Login under My Profile.

### Requesting for Entitlement

Client's API IDs must be entitled and registered by the Enterprise Access and Entitlements (EASE) team to view and consume the BrokerTec content.

- To request access in the New Release environment, complete the CME BrokerTec Reference Data API ID Test Registration - New Release form.
- To request access in the Production environment, complete the CME BrokerTec Reference Data API Registration Form - Production form.
- **CME Group requires customers to create unique OAuth API IDs for both the New Release and Production environments.**

> **Default Entitlements**
>
> Entitlement registration is not required to access Futures and Options attributes; clients can simply log into the API with their API ID credentials.

# 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.

## 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 may access three endpoints in the New release and Production environments:

**New Release Endpoints:**

- /v2/products
- /v2/instruments
- /v2/displayGroups

**Production Endpoints:**

- /v2/products
- /v2/instruments
- /v2/displayGroups

## Hours of Availability

The CME Reference Data APIs are real-time APIs available 24 hours a day, 7 days a week. Clients systems should consider all returned data to be accurate as of the time of the request submission. Since the products are updated dynamically, multiple requests may return different results.

There are weekly maintenance periods that occur on Friday from 10:00 pm CT to Saturday 4:00 am CT and Sunday from 11:30 am CT – 11:50 am CT. During these times, data may be unavailable or unreliable.

## Returned 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."

## Sorted Results

CME Reference Data API does not support sorted results.

## Pagination and Scrolling Links

To make responses more manageable, CME Reference Data API returns results in pages or by scrolling.

> The metadata **"type"** will return **page** or **scroll,** depending on the response.

### Pagination

By default, 20 results per page are included, but up to 1000 results per page can be requested by using the **size** parameter. CME Reference Data API also supports a **page** parameter to allow clients to jump to a specific page in the result set.

> The parameters below will only be shown if they are applicable. For example, you won't see **next** if you are on the last page , nor would you see **prev** if you are on the first page.

#### Pagination Links

| Name | Description | Additional Details |
|---|---|---|
| self | href URL for the query. | |
| prev | href URL for the previous page of query results. | |
| first | href URL for the first page of query results. | Page=0 is the value for the first page. |
| next | href URL for the next page of query results. | |
| last | href URL for the last page of query result. | The page value on this reference will be one less than the totalPages value. |

#### Pagination Metadata

| Name | Description | Additional Details |
|---|---|---|
| size | Number of results returned per page. | Optional query parameter. The maximum size value is 1000 and the minimum size value is 1. If size is not specified, the default is 20. If size is specified but is less than 1 (e.g., size=0 or size=-9 ), the default of 20 is used. If size is specified but is greater than 1000 (e.g., 2000), 1000 will be used. |
| totalElements | Total number of items returned by the query. | |
| totalPages | Number of pages required to list all items. | Only included when results are paginated. |
| number | Current page number; numbering starts with 0. | |
| type | Describes whether pagination or scrolling is used for the data return. | Will return **page** for responses with less than 10,000 results; for results greater than 10,000 will return **scroll**. |

### Pagination Metadata Example

These examples are based on a query of all products where size=1000 and page=1:

"_links": {

"first": {
"href":  "__/v#/products/?page=0&size=1000"
},
"prev": {
"href": "__/v#/products/?page=0&size=1000"
},
"self": {
"href":  "__/v#/products/?size=1000&page=1"
},
"next": {
"href":  "__/v#/products/?page=2&size=1000"
},
"last": {
"href":  "__/v#/products/?page=6&size=1000"
}

},
"_metadata": {

"size": 1000,
"totalElements": 3674,
"totalPages": 4,
"number": 1,
"type": "page"
}

}

## Scrolling

Scrolling will return 20 products per scroll as a default. Like pagination, the return size can be increased up to 1000.

The scroll link will be valid for 5 seconds.

### Scrolling Links

| Name | Description | Additional Details |
|---|---|---|
| next | href URL for the next set of query results. | |

### Scroll Metadata

| Name | Description | Additional Details |
|---|---|---|
| totalElements | The total number of records returned. | |
| scrollID | The Scroll ID for the returned set of data. | |

| | | |
|---|---|---|
| type | Describes whether pagination or scrolling is used for the data return. | Will return **scroll**. |

### Scrolling Example

"_links": {

"next": {

"href":  "__/v#/instruments/?
scrollId=DnF1ZXJ5VGhlbkZldGNoBQAAAAAAABMoFnZrMFlvQUItVEpHdFFwZmI4dHN3QXcAAAAAAAAPlRZNc3lBUlNFMFJlbW11SVBFS0dNX19
BAAAAAAAAEykWdmswWW9BQi1USkd0UXBmYjh0c3dBdwAAAAAAAA-
XFk1zeUFSU0UwUmVtbXVJUEVLR01fX0EAAAAAAAAPlhZNc3lBUlNFMFJlbW11SVBFS0dNX19B"
}

},

"_metadata": {

"totalElements": 3764,
"scrollId":
"DnF1ZXJ5VGhlbkZldGNoBQAAAAAAABMoFnZrMFlvQUItVEpHdFFwZmI4dHN3QXcAAAAAAAAPlRZNc3lBUlNFMFJlbW11SVBFS0dNX19BAAAA
AAAAEykWdmswWW9BQi1USkd0UXBmYjh0c3dBdwAAAAAAAA-
XFk1zeUFSU0UwUmVtbXVJUEVLR01fX0EAAAAAAAAPlhZNc3lBUlNFMFJlbW11SVBFS0dNX19B",
"type": "scroll"

}

## Collection Header

CME Reference Data API does not support attributes in collection headers.

## Errors

CME Reference Data API uses standard HTTP response codes to indicate success or failure of an API request. In general, codes in the 2xx range indicate success; codes in the 4xx range indicate an error resulting from the query request; and codes in the 5xx range indicate an error with the CME Group servers.

| Status Code | Explanation |
|---|---|
| 200 | OK<br>• An empty result set and a 200 error code indicates a successful query that returned no results. |
| 400 | Request was missing required information or was malformed |
| 403 | Forbidden - returned when the particular HTTPS method is not allowed (e.g., POST, PATCH, PUT, DELETE...) |
| 404 | Requested item not found |
| 5xx | There is a server error on the CME Group side |

## Searches

CME Reference Data API supports GET requests for all product or instrument records, using the following calls:

- All product records: _/v#/products
- All instrument records: _/v#/instruments

## 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/products, https://{{path}}/v2/instruments or https://{{path}}/v2/displayGroups`

| Environment | Path |
|---|---|

| | |
|---|---|
| New Release | api.refdata.nr.cmegroup.com |
| Production | api.refdata.cmegroup.com |

The API ID must receive entitlement registration to access BrokerTec data.

## Special Characters

There are certain characters (/ , # , \ , < , >, space) which are reserved and unsafe characters and should not be used in queries and if used should be encoded.

Note the + (plus) is not supported and the ? should be used as a substitute. The ? is one of the wildcard characters currently supported in RD API.

| Characters | Encoding |
|---|---|
| / | %2F |
| # | %23 |
| \ | %5C |
| < | %3C |
| > | %3E |
| space | %20 |
| + | Not supported |

Encoded Examples:

| Query | Encoded Query |
|---|---|
| longName=8_11/21 09/03-10/20 | longName=8_11%2F21%2009%2F03-10%2F20 |
| longName=EUROGC+_LCR_MIN_SIZE_25MM | longName=EUROGC?_LCR_MIN_SIZE_25MM |
| longName=GC<10* | longName=GC%3C10* |
| globexGroupCode=#USBD | globexGroupCode=%23USBD |

## Query Searches

Query searches consist of one or more items that include an attribute, operator and value that are implemented as part of an HTTPS GET request. Query attributes are listed below. Only the "=" operator is currently supported. A wildcard "*" can be included in the value to return all products or instruments that match a partial value. Terms can be combined with question mark (**?**) for the first parameter, and an ampersand (**&**) for subsequent parameters to return only the results that match ALL of the search terms. Values are case-insensitive.

### Query Samples

| Query | Query Type | Description |
|---|---|---|
| _/v#/products | Product | Returns information on every product cleared or hosted at CME Group. |
| _/v#/instruments | Instrument | Returns information on every instrument cleared or hosted at CME Group. |
| _/v#/products?globexProductCode=GE | Product with Globex Product Code filter | Returns information on all products traded on CME Globex under the product code "GE". |

| | | |
|---|---|---|
| _/v#/instruments?globexSymbol=05*<br><br>_/v#/instruments?globexSymbol=*05<br><br>_/v#/instruments?globexSymbol=*05* | Instrument with Globex Symbol filter of "05" and wildcard | * at the end of a string brings up all matches that start with the string.<br><br>* at the beginning of a string brings up all matches that end with the string.<br><br>* at both the beginning and end of a string brings up all matches that have that string in the middle. |
| _/v#/instruments?cusip=912828XU9 | Instrument with exact pattern match | Returns US & Canadian externally registered security identifier. |
| _/v#/products?securityType=FUT | Product with securityType Filter | Returns information on all products traded or cleared as a Futures contract. |
| _/v#/products?securityType=FUT&exchangeClearing=CME | Product with securityType and exchangeClearing filters | Returns information on all products cleared as a Futures contract and listed under the CME Rulebook |
| v#/products?securityType=TBOND&globexEligible=Y | Product with securityType and globexEligible filters | Returns information on all US Treasury Bond products and eligible to trade on CME Globex |
| v#/products?globexGroupCode=USBD& globexEligible=Y | Product with globexGroupCode and globexEligible filters | Returns information on all US Treasury Notes and Bonds products and eligible to trade on CME Globex |
| /v#/displayGroups?centralGroupName=BENCH/WI | Display Group central group name | Returns central group and list of instruments |
| /v2/instruments?lastTradedAfter=Tuesday, September 15, 2020 7:00:00 PM CST&lastTradedBefore=Wednesday, September 16, 2020 7:00:00 PM CST<br><br>/v2/instruments?lastTradedAfter=1600214400000&lastTradedBefore=1600300800000 | Instrument with last trade date range | Returns all instruments with last trade date after a certain date and before a certain date. |

## Record Relationships

Product and instrument records are tied together by the following relationship definitions:

- Product
    - Underlying
    - Overlying
    - Instruments
    - BTIC
    - TACO
    - TAS
    - TAM
- Instruments:
    - Underlying
    - Overlying
    - Product

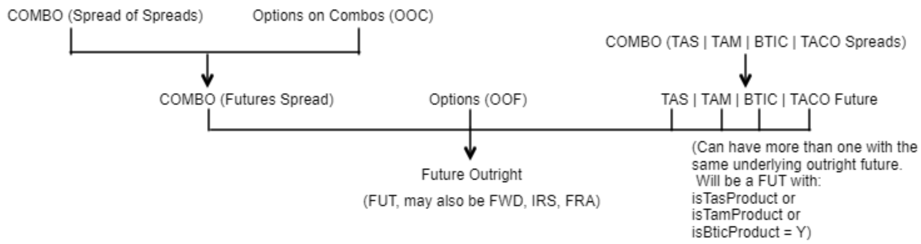
Relationships function differently for different product and instrument types. The links will only appear in the results if applicable; for instance, a BTIC product that doesn't have any related overlying products will not return OverlyingOverlying.

> BTIC and BTIC+ products settling into the same underlying product (e.g. E-mini S&P 500 Futures). In this scenario clients should note there are two relationships to consider:

- The BTIC+ on E-mini Standard and Poor's 500 Stock Price Index Futures
    - Underlying of the BTIC+ is the BTIC
        - bticUnderlying a BTIC on E-mini-Standard and Poor's 500 Stock Price Index Futures
            - underlying a E-mini-S&P 500 Futures

See Record Relationship Linkage Examples for examples of record relationship types and returned links.

### Product Relationships




Customers must drill down to the outright product level to determine the underlying market for TAS, TAM, BTIC, TACO, and REPO products.

| Type | Underlying | Overlying | Instruments | BTIC Underlying | TAS Underlying | TAM Underlying | TACO Underlying |
|---|---|---|---|---|---|---|---|
| Future Outright | Not present | References to all products related to the outright future<br>• Underlying = original future outright<br>• Overlying = all product records related to future outright, including spreads and options | All listed instruments on the outright future | Not present | Not present | Not present | Not present |
| Future Spread | Leg construction information for the future spread, with references to the outright future legs<br>• Underlying = outright future or future spread leg records<br>• Overlying = Original future spread | Only present for spreads that are used as legs for spread-of-spreads (e.g., Future Bundles as legs of Bundle Spreads)<br>Leg construction information, with references to the future spread legs<br>• Underlying = original future spread<br>• Overlying = other related futures spread records, including spreads and options | All listed instruments for the future spread | Not present | Not present | Not present | Not present |
| Option Outright | Relationship information for the option outright<br>• Underlying = outright future or future spread underlying the option<br>• Overlying = option product record | Not present | All listed instruments for the outright option | Not present | Not present | Not present | Not present |
| Basis Trade at Index Close (BTIC) Futures | Not present | References to all products related to the BTIC outright future<br>• Underlying = original BTIC outright future<br>• Overlying = spreads listed on the BTIC outr ight future | All listed instruments for the BTIC outright future | Underlying product for the BTIC (e.g., E-mini S&P 500 future for the BTIC on E-mini S&P 500) | Not present | Not present | Not present |
| Trade at Cash Open (TACO) Futures | Not present | References to all products related to the TACO outright future<br>• Underlying = original TACO outright future<br>• Overlying = spreads listed on the TACO outright future | All listed instruments for the TACO outright future | Not present | Not present | | Underlying product for the TACO future (e.g., E-mini S&P 500 future for the TACO on E-mini S&P 500) |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| Trade at Settlement (TAS) Futures | Not present | References to all products related to the TAS outright future<br>• Underlying = original TAS outright future<br>• Overlying = spreads listed on the TAS outright future | All listed instruments for the TAS outright future | Not present | Underlying product for the TAS future (e. g., Sweet Crude Oil futures for the TAS Sweet Crude Oil) | Not present | Not present |
| Trade at Marker (TAM) Futures | Not present | References to all products related to the TAM outright future<br>• Underlying = original TAM outright future<br>• Overlying = spreads listed on the TAM outright future | All listed instruments for the TAM outright future | Not present | Not present | Underlying product for the TAM future (e.g., Sweet Crude Oil futures for the TAM London Sweet Crude Oil) | Not present |
| REPO | Underlying = Physical Collateral of the REPO (e.g. US Government Bonds) | Not present | All listed instruments for the REPO | Not present | Not present | Not present | Not present |
| US Treasury Actives and Europe an Government Bonds | Not present | References to all products related to the US Actives Outrights<br>• Underlying = original US Actives outright<br>• Overlying = all product records related to US Actives outright, spreads and US and EU REPO | All listed instruments for the US Actives | Not present | Not present | Not present | Not present |

## Instrument Relationships

| Type | Underlying Instruments | Overlying Instruments | Product |
|---|---|---|---|
| Future Outright | Not present | References to all related instruments<br>• Underlying = original future outright<br>• Overlying = all instrument records related to the future outright, including spreads and options | Product record |
| Future Spread | Leg construction information for the future spread, with references to the outright future legs<br>• Underlying = outright future or future spread leg records<br>• Overlying = Original future spread | Only present for spreads that are used as legs for spread-of-spreads (e.g., Future Bundles as legs of Bundle Spreads)<br>Leg construction information, with references to the future spread legs<br>• Underlying = original future spread<br>• Overlying = other related futures spread records, including spreads and options | Product record |
| Option Outright | Relationship information for the option outright<br>• Underlying = outright future or future spread underlying the option<br>• Overlying = option product record | Not present | Product record |
| US Treasury Actives and European Government Bonds Outright | Not present | References to all related instruments<br>• Underlying = original US and EU government bond outright<br>• Overlying = all instrument records related to the US and EU government bond outright, including spreads and REPO's | Product record |

Spreads are defined as distinct products within the CME Reference Data API, separate from the outright products. To search for all related outright and spread products, use the wildcard character to expand your search parameters.

## Spreads in the Product API

- _/v#/products?symbol=GE query will return outright futures, outright options and the calendar spread
- _/v#/products?symbol=GE* query will return outright futures, TAS, TAM, BTIC, TACO, outright options and all exchange-defined spreads

User-Defined Spreads are not currently available via the CME Reference Data API services.

## Query Parameters

The following parameters can be used to query product information. Either a direct match, or searches using the wildcard "*" can be used for queries.

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

**Example Query to Return BrokerTec tradable instruments**

To return only tradable BrokerTec products for a specific security type. Query using security type Globex eligibility flag = 'Y' (for example,  securityType=TBOND&globexEligible=Y)

### Product Parameters

| # | Parameter | Valid Values | Description |
|---|---|---|---|
| 1 | assetClass | • FINANCIALS<br>• COMMODITY<br>• ALT INVESTMENT | Query for all products in an asset class as reflected on cmegroup.com<br><br>**Note:** Not all products have a defined assetClass. |
| 2 | assetSubClass | | Query for all products in a Product Group as reflected on cmegroup.com<br><br>For BrokerTec Products the value will be INTEREST RATES |
| 3 | blockTradeEligible | Y,N | Query for all products eligible or ineligible for block trading<br><br>Not applicable to BrokerTec |
| 4 | clearingSymbol | | Query for products by CME Clearing product code |
| 5 | clearportEligible | Y,N | Query for products available on or excluded from CME ClearPort<br><br>Not applicable to BrokerTec |
| 6 | dailyFlag | Y,N | Query for or excluding daily products<br><br>Not applicable to BrokerTec |
| 7 | ebfEligible | Y,N | Query for products eligible or ineligible for EBF trading<br><br>Not applicable to BrokerTec |
| 8 | efpEligible | Y,N | Query for products eligible or ineligible for EFP trading<br><br>Not applicable to BrokerTec |
| 9 | exchangeClearing | • BTUS = BrokerTec US<br>• BTEU = BrokerTec Europe<br>• NYMEX = New York Mercantile Exchange<br>• CBT = Chicago Board of Trade<br>• CME = Chicago Mercantile Exchange<br>• COMEX = COMEX (Commodities Exchange Center)<br>• DME = Dubai Mercantile Exchange<br>• MGE= Minneapolis Grain Exchange<br>• FXS= Indicates the Exchange for the FX Spot side of a FX Link trade.<br>• FEX=FEX Global | Query for all products by Exchange identifier used in the Post Trade Application. |

| | | | |
|---|---|---|---|
| 10 | exchangeGlobex | <ul><li>BTEC = BrokerTec US</li><li>BTEE = BrokerTec Europe</li><li>BTAM = BrokerTec Amesterdam</li><li>XNYM = New York Mercantile Exchange</li><li>XCBT = Chicago Board of Trade</li><li>XCME = Chicago Mercantile Exchange</li><li>XCEC = COMEX (Commodities Exchange Center)</li><li>XMGE = Minneapolis Grain Exchange</li><li>DUMX = Dubai Mercantile Exchange</li><li>XKLS = Bursa Malaysia</li><li>NYUM = XNYM-DUMX inter-exchange spread</li><li>MGCB = XMGE-XCBT inter-exchange spread</li><li>GLBX = Indicates the Exchange for the FX Spot side of a FX Link trade.</li><li>XFXS = CME FX Link spread</li></ul> | Query for all products by the Market Identifier Code (MIC) as defined by the ISO.<br><br>For inter-exchange spreads, this field contains the hybrid value displayed in the Market Data Platform Security Definition (tag 35=d) message tag 207-SecurityExchange. |
| 11 | exerciseStyle | | Query for products by the human-readable options exercise instructions.<br><br>Not applicable to BrokerTec |
| 12 | flexEligible | Y,N | Query for products eligible or ineligible for Flex trading<br><br>Not applicable to BrokerTec |
| 13 | floorCallSymbol | | Query for products by the Floor Call Symbol<br><br>Not applicable to BrokerTec |
| 14 | floorEligible | Y,N | Query for products eligible or ineligible for trading on the floor<br><br>Not applicable to BrokerTec |
| 15 | floorPutSymbol | | Query for products by the Floor Put Symbol<br><br>Not applicable to BrokerTec |
| 16 | globexEligible | Y,N | Query for products eligible or ineligible for trading on CME Globex |
| 17 | globexGroupCode | | Query for products by CME Globex group code (MDP 3.0 tag 1151-Security Group) |
| 18 | globexProductCode | | Query for outright products using the CME Globex Product Code (MDP 3.0 tag 6937-Asset)<br><br>For spreads and combinations (securityType=COMBO), the CME Globex Product Code will be postpended with additional information.<br><br>To ensure you receive all product records, CME Group recommends querying with a wild card when using this parameter, for example: "globexProductCode=CL*"<br><br>Examples of globexProductCodes for combos:<ul><li>Crude Oil futures calendar spread: CL:CL</li><li>Ultra 10-Year U.S. Treasury Note futures vs 10-Year T-Note futures DI inter-commodity spread: TN-21</li><li>Eurodollar futures double butterfly: GEDF.</li><li>BrokerTec - Under Development</li></ul> |
| 19 | ilinkEligible | Y,N | Query for products eligible for iLink Mass Quote order entry on CME Globex. |
| 20 | isBticProduct | Y,N | Query for Basis Trade at Cash Open (BTIC) products<br><br>Not applicable to BrokerTec |
| 21 | isTacoProduct | Y,N | Query for Trade at Cash Open (TACO) products<br><br>Not applicable to BrokerTec |
| 22 | isTamProduct | Y,N | Query for Trade at Marker (TAM) products<br><br>Not applicable to BrokerTec |
| 23 | isTasProduct | Y,N | Query for Trade at Settlement (TAS) products<br><br>Not applicable to BrokerTec |
| 24 | marketSegmentID | | Query for all products traded on a CME Globex Market Segment<br><br>May be null for some BrokerTec products |
| 25 | massQuoteEligible | Y,N | Query for products eligible or ineligible for Mass Quoting on CME Globex |

| | | | |
|---|---|---|---|
| 26 | masterSymbol | | Query for all products under an individual master symbol.<br><br>This code is only used to associate outright instruments (futures and options) with the product-level spreads/combos. It is not a meaningful attribute of the product itself.<br><br>This is the only way to query for all products associated with a single business product.<br><br>For example:<br><br>?masterSymbol=ED will return all Eurodollar products including the futures, options, calendar and bundle spreads<br><br>BrokerTec - Under Development |
| 27 | modifiedAfter | Input a time in UNIX millisecond timestamp format to receive all products modified on or after a certain date.<br><br>Example: modifiedAfter=1478473019000 | Query for all products modified after the specifIed date. |
| 28 | modifiedBefore | Input a time in UNIX millisecond timestamp format to receive all products modified on or before a certain date.<br><br>Example: modifiedBefore=1478473019000 | Query for all products modifed before the specified date. |
| 29 | negativePxEligible | Y,N | Query for all products eligible or ineligible to trade at negative prices on CME Globex |
| 30 | negativeStrikeEligible | Y,N | Query for all products eligible or ineligible to list strikes at negative prices<br><br>Not applicable to BrokerTec |
| 31 | otcEligible | Y,N | Query for all products eligible or ineligible for OTC trading.<br><br>Not applicable to BrokerTec |
| 32 | page | 1...[N] | Retrieve a specific page from the product service |
| 33 | productGuidInt | | Unique product identifier in integer-only format. |
| 34 | productName | Legal Product Name. | Query for the human-readable product name. |
| 35 | rfqCrossEligible | Y,N | Query for products eligible or ineligible for R-Cross on CME Globex |
| 36 | sector | | Query for all products in the specified Subgroup as reflected on cmegroup.com<br><br>For BrokerTec Tradable Products the following values:<br><br>• LONG TERM GOV |
| 37 | securityType | • FWD = Forward<br>• FRA = Forward Rate Agreement<br>• OOF = Options on Futures<br>• COMBO = Multileg (Combo)<br>• IRS = Interest Rate Swaps<br>• FUT = Futures or Futures Spreads<br>• OOC = Options on Combo<br>• TBOND = US Treasury Bond<br>• TBILL = US Treasury Bill<br>• TNOTE = US Treasury Note<br>• TB = Non-US Treasury Bill<br>• SOV = UK Gilts<br>• EUSOV = EGB (Euro Government Bonds)<br>• EUSUP = Euro Supranational<br>• REPO = Repo Instrument<br>• FAC = Non-mortgaged backed Agency Securities<br>• FADN = Agency Discount Notes<br>• TIPS = Treasury Inflation-Protected Securities<br>• TINIT = U.S. Treasury STRIPS<br>• TFRN = Floating Rate Notes<br>• INDEX = Index Product | Query for all products by type |
| 38 | size | 1-1000 | Specify the number of results returned per page |
| 39 | strategyType | | Query on strategy type, e.g. "RV", "SP", "FX", "BF" etc.. |

| | | | |
|---|---|---|---|
| 40 | subSector | | Query for all products in the specified Category as reflected on cmegroup.com<br><br>May be null for BrokerTec |
| 41 | symbol | | Query for all products using symbol across all venues.<br><br>Product code searches using this parameter will return all products with that code across any/all trading venues and CME Clearing:<br><br>• clearingSymbol<br>• globexProductCode<br>• floorCallSymbol<br>• floorPutSymbol<br>• masterSymbol |
| 42 | tradePxCcy | | Query for all products with the specified trade currency |
| 43 | unitOfMeasure | | Query for all products with the specified Unit of Measure for the contract.<br><br>For example, "IPNT" (Index Points) for E-mini S&P Futures.<br><br>Unit of measure values are defined here. |
| 44 | rbtEligibleInd | Y or N | Will return all RBT products |
| 45 | clearingOrgID | e.g.<br><br>BME<br><br>CLEARNET<br><br>EUREX<br><br>FICC<br><br>MONTE<br><br>LCH | Will return the entity where the trade will be cleared |

## Instrument Parameters

| # | Parameter | Valid Values | Description |
|---|---|---|---|
| 1 | cusip | | US & Canadian externally registered security identifier. |
| 2 | fisn | | Financial instrument short name. Used for MiFid reporting. |
| 3 | globexSecurityId | | Query for instrument by Security ID (MDP 3.0 tag 48-SecurityID) |
| 4 | globexSymbol | | Query for instrument by CME Globex symbol (MDP 3.0 tag 55-Symbol). |
| 5 | guidInt | | Unique instrument identifier in integer-only format. |
| 6 | instrumentName | | Query for instruments by the human-readable instrument name<br><br>May be null for BrokerTec instruments |
| 7 | isin | e.g. FR0013341682 | European externally registered security identifier. |
| 8 | issuerCountry | e.g. US, DE, GB | The country the issuer is domiciled in. The 2 character ISO code will be used. |
| 9 | issuerLongName | e.g. UNITED STATES TREASURY | Query for all instruments listed with this issuer long name. |
| 10 | longName | e.g. Exact Match<br><br>longName=2_YEAR<br><br>e.g. Pattern Match<br><br>longName=*_YEAR | Query for all instruments listed with this long name. |
| 11 | modifiedAfter | Input a time in UNIX millisecond timestamp format to receive all products modified on or after a certain date.<br><br>Example:<br><br>modifiedAfter=1478473019000 | Query for all instruments modified after the specified date |
| 12 | modifiedBefore | Input a time in UNIX millisecond timestamp format to receive all products modified on or after a certain date.<br><br>Example: modifiedBefore=1478473019000 | Query for all instruments modified before specified date |

| | | | |
|---|---|---|---|
| 13 | page | 1...[N] | Query to retrieve a specific page |
| 14 | productGuidInt | | Query for all instruments listed on a particular product. |
| 15 | repoTermCode | e.g. Examples:<br><br>C<br><br>C-1W<br><br>REG<br><br>O<br><br>S-N | Query for all instruments listed with this repo term code |
| 16 | size | 1-1000 | Specify the number of results returned per page |
| 17 | startedBefore | Input a time in UNIX millisecond timestamp format to receive all instruments listed on or after a certain date.<br><br>Example: startedBefore=1478473019000 | Query for all instruments listed **before** a repo start date. |
| 18 | startedAfter | Input a time in UNIX millisecond timestamp format to receive all instruments listed on or after a certain date.<br><br>Example: endedBefore=1478473019000 | Query for all instruments listed after a repo start date. |
| 19 | endedBefore | Input a time in UNIX millisecond timestamp format to receive all instruments listed on or after a certain date.<br><br>Example: endedAfter=1478473019000 | Query for all instruments listed before a repo end date. |
| 20 | endedAfter | Input a time in UNIX millisecond timestamp format to receive all instruments listed on or after a certain date.<br><br>Example: endedAfter=1478473019000 | Query for all instruments listed **after** a repo end date. |
| 21 | zeroPriceEligible | | Query for instruments eligible or ineligible for trading at zero price |
| 22 | IsUserDefined | true or false | Will return instruments for the following instrument types:<br><br>• Tailor-Made<br>• UDI |
| 23 | isAONInstrument | Y or N | Will return all AON instruments |
| 24 | instrumentType | FRA = Forward Rate Agreement<br>IRS = Interest Rate Swaps<br>FWD = Forward<br>OOC = Options on Combo<br>REPO = Repo Instrument<br>FUT = Futures or Futures Spreads<br>OOF = Options on Futures<br>BOND = Notes, Bonds, Bills<br>COMBO = Multileg (Combo)<br>INDEX = Index Product | Query for instruments by instrument type |
| 25 | govBondType | | Query for all instruments by sub-category for government bonds<br><br>See Government Bond Type Query Parameters for full list of sub-category for government bond values |
| 26 | firstTradedAfter | Input a time in UNIX millisecond timestamp format to receive all instruments with a first trade date after a certain date.<br><br>Example: firstTradedAfter=1600705800000 | Query for all instruments after a first trade date |
| 27 | firstTradedBefore | Input a time in UNIX millisecond timestamp format to receive all instruments with a first trade date after a certain date.<br><br>Example: firstTradedBefore=1600705800000 | Query for all instruments before a first trade date |
| 28 | lastTradedAfter | Input a time in UNIX millisecond timestamp format to receive all instruments with a first trade date after a certain date.<br><br>Example: lastTradedAfter=1600705800000 | Query for all instruments after a last trade date |

| | | | |
|---|---|---|---|
| 29 | lastTradedBefore | Input a time in UNIX millisecond timestamp format to receive all instruments with a first trade date after a certain date.<br><br>Example: lastTradedBefore =1600705800000 | Query for all instruments before a last trade date |
| 30 | globexGroupCode | | Query for all instruments by CME Globex group code. (MDP 3.0 tag 1151-Security Group) |
| 31 | exchangeGlobex | • BTEC = BrokerTec US<br>• BTEE = BrokerTec Europe<br>• BTAM = BrokerTec Amsterdam<br>• XNYM = New York Mercantile Exchange<br>• XCBT = Chicago Board of Trade<br>• XCME = Chicago Mercantile Exchange<br>• XCEC = COMEX (Commodities Exchange Center)<br>• XMGE = Minneapolis Grain Exchange<br>• DUMX = Dubai Mercantile Exchange<br>• XKLS = Bursa Malaysia<br>• NYUM = XNYM-DUMX inter-exchange spread<br>• MGCB = XMGE-XCBT inter-exchange spread<br>• GLBX = Indicates the Exchange for the FX Spot side of a FX Link trade. | Query for all instruments by the Market Identifier Code (MIC) as defined by the ISO.<br>For inter-exchange spreads, this field contains the hybrid value displayed in the Market Data Platform Security Definition (tag 35=**d**) message tag 207-SecurityExchange.<br><br>The CME Globex exchange code is only populated for instruments listed for trading on CME Globex. |
| 32 | exchangeClearing | • BTUS = BrokerTec US<br>• BTEU = BrokerTec Europe<br>• NYMEX = New York Mercantile Exchange<br>• CBT = Chicago Board of Trade<br>• CME = Chicago Mercantile Exchange<br>• COMEX = COMEX (Commodities Exchange Center)<br>• DME = Dubai Mercantile Exchange<br>• MGE = Minneapolis Grain Exchange<br>• FXS = Indicates the Exchange for the FX Spot side of a FX Link trade.<br>• FEX=FEX Global | Query for all products by Exchange identifier used in the Post Trade Application. |

## BrokerTec Display Groups

Display Groups contain Central Groups, which are customized combinations of associated instruments used for vendor front-end displays.

| | TYPE | QUERY PARAMETERS | DATA EXAMPLE | DESCRIPTIOIN |
|---|---|---|---|---|
| displayGroups | STRING | | GC_SA_NETHER*<br>GC_BIL_NETH*<br>BIL_DTB_*<br>BIL_DSL_*<br><br>BENCH/WI | Lists all display groups |
| centralGroupName | STRING | Filter attribute | | Returns quested Display Group |
| sortCriteria | STRING | | C = Country+Maturity+Coupon = ISSUECOUNTRY+MATURITY+COUPON<br><br>M= Maturity+Coupon = MATURITY+COUPON<br><br>L=Leg = DEFAULT | |
| legNumber | NUMBER | | 9 | Sort order<br><br>The “leg number” is the listed position of the instrument in the Display Group |

**Example of Display Group with instruments listed according to legNumber position.**

| Central Group | Leg# | Sort | Long_Name_Exp |
|---|---|---|---|
| BENCH/WI | 1 | L | 2_YEAR |
| BENCH/WI | 2 | L | 3_YEAR |
| BENCH/WI | 3 | L | 5_YEAR |
| BENCH/WI | 4 | L | 7_YEAR |

| | | | |
|---|---|---|---|
| BENCH/WI | 5 | L | 10_YEAR |
| BENCH/WI | 6 | L | 30_YEAR |
| BENCH/WI | 7 | L | W_7_YR |
| BENCH/WI | 8 | L | 10_YEAR |
| BENCH/WI | 9 | L | 30_YEAR |

# Product and Instrument Attribute Details

## Spread Attributes

Spread attributes are applicable to both Product and Instrument, and define the leg construction for combos as well as links to the outright legs. These attributes are only applicable to spreads.

| Attribute | Description | Type |
|---|---|---|
| marketSide | Side (Buy/Sell) for each leg. | String |
| legNumber | The relative position of each outright instrument within a spread<br><br>For example, for an SP calendar spread, the expiring first front leg will reflect legNumber=1 and the later expiring back leg will reflect legNumber=2 | String |
| ratio | The quantity multiplier for each leg traded as part of a spread. | String |

## Product Attributes

The Product service contains information about all products traded and cleared at CME Group. The collection is returned in an embedded object with an array for each product.

**Attributes for Daily Options on Futures, Combos, TAS, TAM, TACO and BTIC Products**

For Spreads (securityType=COMBO) and TAS, TAM, TACO or BTIC products, attributes that are part of the contract specifications on www.cmegroup.com if applicable, such as Minimum Price Fluctuation and Price Quotation, are available in the underlying future.

For daily options on futures, attributes that are part of contract specifications on www.cmegroup.com, are available in the Day 1 daily product.

- For example, with Crude Oil Short-Term Options contract specs, Crude Oil Short-Term Options D01- Crude Oil Short-Term Options D31 are the daily products. The contract specs for Crude Oil Short-Term Options D02- Crude Oil Short-Term Options D31 (Globex Product Codes C02 - C31) will be found in Crude Oil Short-Term Options D01 (Globex Product Code C01).

Contract Specs are supported on the CME Group website, and identified, along with the Contract Spec attribute source, in the table below.

**Default Attributes - Minimum Tick, Listing Rules, Trading Schedules and Termination of Trade Default Values**

- **Minimum Tick**: If values for globexMinTick, minClearPortTick, minimumHalfTick, minClearPortFloorTick, minOutrightTick, minQtrlySerialTick are null, customers should use the value in defaultMinTick.
- **Listing Rules**: if values for listing rules fields (fields with ListingRules as a suffix, such as globexListingRules and serialListingRules) are null, customers should use the value in defaultListingRules.
- **Trading Schedules:** If values for globexSchedule, clearportSchedule, and floorSchedule are null, customers should use the value in stdTradingHours. These attributes are in development.
- **Termination of Trade**: If values for termination of trade fields (all fields prefixed by tot, such as totGlobex and totClearPort) are null, customers should use the value in totDefault.

| # | Attribute | Description | Found in Web Contract Specifications? | Web Attribute Name | Type | Exchange |
|---|---|---|---|---|---|---|
| 1 | assetClass | Underlying asset type. | N | | String | ALL |
| 2 | assetSubClass | Sub class within asset class (for example: Credit, Foreign Exchange). | N | | String | ALL |
| 3 | assignmentMethod | Method used for assignment of futures upon options delivery:<br>• Actual values<br>• Random<br>• Pro-Rata | N | | String | ALL |

| | | | | | | |
|---|---|---|---|---|---|---|
| 4 | blockTradeEligible | Block Trade eligible products | N | | String | ALL |
| 5 | calendarTickRules | Tick behavior for calendar spreads | N | | String | F&O |
| 6 | clearingCabPx | All applicable cabinet prices for cleared trades. | N | | String | F&O |
| 7 | clearingOrgID | The entity where the trade will be cleared. Values include:<br>• BME<br>• BONY<br>• CLEARNET<br>• EUREX<br>• FICC<br>• MONTE | N | | String | BrokerTec |
| 8 | clearingSymbol | The product code used in CME Clearing for post-trade processing and back-office functions. | N | | String | ALL |
| 9 | clearportEligible | CME ClearPort eligible products. | N | | String | F&O |
| 10 | clearportSchedule | CME ClearPort trading hours.<br>Attribute is under development. | N | | String | F&O |
| 11 | commodityStandards | The commodity standards for physically-delivered contracts. | N | | String | F&O |
| 12 | contraryInstructionsAllowed | Boolean flag to identify whether Contrary Instructions are allowed ("Y", "N"). | N | | String | ALL |
| 13 | dailyFlag | Y/N flag to indicate if product is daily. | N | | String | F&O |
| 14 | daysOrHours | Indicates for variable quantity products whether the instrument is effected in days or hours. | N | | String | F&O |
| 15 | defaultListingRules | The standard product listing rules as defined in the Rulebook. | Y | Listed Contracts | String | F&O |
| 16 | defaultMinTick | Default minimum trading/clearing tick for the product before the application of special tick rules for individual instruments. | Y | Minimum Price Fluctuation | String | F&O |
| 17 | ebfEligible | Indicates if product is EBF eligible. (Y/N) | N | | String | F&O |
| 18 | efpEligible | Indicates if product is EFP eligible. (Y/N) | N | | String | F&O |
| 19 | efrEligible | Indicates if product is EFR eligible. (Y/N) | N | | String | F&O |
| 20 | exchangeClearing | Exchange identifier used in the CME Group Post Trade Application. | N | | String | ALL |
| 21 | exchangeGlobex | Market Identifier Code (MIC) as defined by the ISO. For inter-exchange spreads, this field contains the hybrid value displayed in the Market Data Platform Security Definition (tag 35=d) message tag 207-SecurityExchange. | N | | String | ALL |
| 22 | exerciseStyle | Human-readable options exercise instructions. | N | | String | F&O |
| 23 | exerciseStyleAmericanEuropean | Indicator for American or European option exercise style.<br>0 = American style<br>1 = European style | Y | Exercise Style | String | F&O |
| 24 | flexEligible | Y/N flag to indicate whether product is eligible for FLEX functionality. | N | | String | F&O |
| 25 | floorCallSymbol | Floor call symbol. FloorCall and FloorPut may be different for some option products. | N | | String | F&O |
| 26 | floorEligible | Floor Eligible products. | N | | String | F&O |
| 27 | floorListingRules | Description of the contract listing rules for open outcry eligible contracts. | Y | Listed Contracts | String | F&O |
| 28 | floorPutSymbol | Floor put symbol. FloorCall and FloorPut may be different for some option products. | N | | String | F&O |
| 29 | floorSchedule | Standard open outcry trading hours for floor-traded products.<br>Attribute is under development. | Y | Trading Hours | String | F&O |
| 30 | fractional | Y/N value to indicate if product price should be displayed in fractional or decimal notation. | N | | String | ALL |

| | | | | | | |
|---|---|---|---|---|---|---|
| 31 | globexCabPx | Smallest price CME Globex will accept for an option trade.<br><br>Returns in a 19 character CME Globex format string.<br><br>First character denotes the decimal by which value needs to move left. For example, 2000000000000001000 converts to 10.00. | N | | String | F&O |
| 32 | globexDisplayFactor | Exchange-recommended factor to apply to raw CME Globex prices for display.<br><br>Returns in a 19 character CME Globex format string.<br><br>First character denotes the decimal by which value needs to move left. For example, 2000000000000000001 converts to 0.01. | N | | String | ALL |
| 33 | globexEligible | Indicates if product is CME Globex eligible. (Y/N) | N | | String | ALL |
| 34 | globexGroupCode | CME Globex uses this group code to identify logical groupings of products. | N | | String | ALL |
| 35 | globexGroupDescr | For BrokerTec fields, this describes the Globex Group Code. | N | | String | ALL |
| 36 | globexGtEligible | Y/N flag to indicate if product allows GTC or GTD orders on CME Globex. | N | | String | ALL |
| 37 | globexListingRules | The listing rules for instruments on CME Globex. In some cases, the CME Globex listing is a subset of the full set of exchange-defined contracts. | Y | Listed Contracts | String | F&O |
| 38 | globexMinTick | Smallest standard pricing increment for CME Globex markets.<br><br>• Excludes Cabinet price | N | | String | F&O |
| 39 | globexProductCode | CME Globex Product Code (MDP 3.0 tag 6937-Asset)<br><br>For spreads and combinations (securityType=COMBO), the CME Globex Product Code will be postpended with additional information.<br><br>To ensure you receive all product records, CME Group recommends querying with a wild card when using this parameter, for example: "globexProductCode=CL*"<br><br>Examples of globexProductCodes for combos:<br><br>• Crude Oil futures calendar spread: CL:CL<br><br>• Ultra 10-Year U.S. Treasury Note futures vs 10-Year T-Note futures DI inter-commodity spread: TN-21<br>• Eurodollar futures double butterfly: GEDF. | Y | Globex Product Code | String | ALL |
| 40 | globexSchedule | Standard CME Globex trading hours.<br><br>Attribute is under development. | N | | String | F&O |
| 41 | ilinkEligible | iLink Mass Quote Eligible Products | N | | String | ALL |
| 42 | isBticProduct | Boolean flag to identify BTIC products ("Y", "N"). | N | | String | F&O |
| 43 | isSyntheticProduct | Boolean flag to identify synthetic products ("Y", "N"). | N | | String | F&O |
| 44 | isTacoProduct | Boolean flag to identify TACO products ("Y", "N"). | N | | String | F&O |
| 45 | isTamProduct | Boolean flag to identify TAM products ("Y", "N"). | N | | String | F&O |
| 46 | isTasProduct | Boolean flag to identify TAS products ("Y", "N"). | N | | String | F&O |
| 47 | itcCode | Product code as reflected on ITC market data. | N | | String | ALL |
| 48 | itmOtm | Describes status of in-the-money / out-of-the-money.<br><br>Values:<br><br>• CALL-ITM<br>• PUT-ITM<br>• PUT/CALL-ITM<br>• OTM | N | | String | F&O |
| 49 | lastDeliveryRules | Rules for the last delivery day of an expiring contract. | Y | Listed Contracts | String | F&O |

| | | | | | | |
|---|---|---|---|---|---|---|
| 50 | lastUpdated | Timestamp from last time the instrument definition was touched:<br>• first listed<br>• modified | N | | Date<br><br>Format: "YYYY-MM-DDThh:mm:ss.SSS+ZZZZ", | ALL |
| 51 | limitRules | Standard limits or circuit breakers which might apply.<br><br>Links to a human-readable source. | Y | Price Limit or Circuit | String | F&O |
| 52 | mainFraction | Denominator of main fraction for products priced in fractional terms, as detailed in the Fractional Pricing topic.<br><br>E.g., a product that trades in 1/64ths will have "64" in this field.<br><br>Will be sent with "null" for non-fractional products. | N | | Integer | ALL |
| 53 | markerStlmtRules | TAM/TAS text from contract specs. | Y | Trade At Marker Or Trade At Settlement Rules | String | F&O |
| 54 | marketSegmentId | Numeric value for CME Globex Market Segment on which the product is traded. | N | | String | ALL |
| 55 | massQuoteEligible | Boolean flag to indicate if product is eligible for Mass Quote messages on CME Globex. | N | | String | F&O |
| 56 | masterSymbol | This code is only used to associate outright instruments (futures and options) with the product-level spreads/combos. It is not a meaningful attribute of the product itself.<br><br>This is the only way to query for all products associated with a single business product.<br><br>For example: Eurodollar futures, Eurodollar options and the intraspread use master code ED, clearing symbol ED, and CME Globex product code GE. The Eurodollar futures bundle combo uses master code ED, clearing symbol EDBUN and CME Globex product code GE : FB. To see all of the futures, options and combinations, only the masterSymbol query will return them all. | N | | String | ALL |
| 57 | maxGlobexOrdQty | Maximum value allowed for a single quote or order on CME Globex. | N | | String | ALL |
| 58 | mdp3Channel | Market Data Platform channel for CME Globex book | N | | String | ALL |
| 59 | midcurveOptionsRules | General rules for mid-curve options. | Y | Listed Contracts | String | F&O |
| 60 | midcurveTickRules | Tick behavior for midcurve options. | Y | Listed Contracts | String | F&O |
| 61 | minCabinetTickRules | The human-readable rules for minimum the cabinet tick for eligible options products. | Y | Minimum Price Fluctuation | String | F&O |
| 62 | minClearPortFloorTick | Minimum tick that applies to both CME ClearPort and trading floor. | Y | Minimum Price Fluctuation | String | F&O |
| 63 | minClearPortTick | Minimum tick applicable to CME ClearPort. | Y | Minimum Price Fluctuation | String | F&O |
| 64 | minDaysToMat | The minimum number of days remaining on an allocated collateral before it must be substituted. | N | | Integer | BrokerTec |
| 65 | minGlobexOrdQty | Minimum order or quote size required on CME Globex.<br><br>For BrokerTec orders, this will reflect the minimum initial order. | N | | String | ALL |
| 66 | minimumHalfTick | Description of half-tick behavior. | Y | Minimum Price Fluctuation | String | F&O |
| 67 | minimumTickNote | Footnote for minimum tick behaviors. | Y | Minimum Price Fluctuation | String | F&O |
| 68 | minIncrementalOrder | Minimum incremental order. | N | | Integer | ALL |

| | | | | | | |
|---|---|---|---|---|---|---|
| 69 | minOutrightTick | Description of minimum tick for outrights. | Y | Minimum Price Fluctuation | String | F&O |
| 70 | minQtrlySerialTick | Description of minimum tick for Quarterly and serial products | Y | Minimum Price Fluctuation | String | F&O |
| 71 | negativePxEligible | Y/N flag to indicate if product may use negative book and trade prices | N | | String | ALL |
| 72 | negativeStrikeEligible | Y/N flag to indicate if options can be listed with a negative strike price. | N | | String | F&O |
| 73 | otcEligible | OTC Eligible products | N | | String | F&O |
| 74 | optStyle | Style of option: Future or Equity<br>• FUTOP<br>• EQTY | N | | String | F&O |
| 75 | parOrMoney | Collateral is valued with, or without, accrued interest, when being allocated. | N | | String | BrokerTec |
| 76 | priceBand | Price range enabled for order entry on CME Globex F&O as defined in the GCC Price Banding topic.<br>Returns in a 19 character CME Globex format string.<br>First character denotes the decimal by which value needs to move left. For example, 2000000000000001000 converts to 10.00. | N | | String | ALL |
| 77 | priceMultiplier | Multiplier to convert price to actual economic value. | N | | Decimal | ALL |
| 78 | priceQuotation | How price quotes are described on the website for the product. | Y | Price Quotation | String | F&O |
| 79 | productGuid | Unique product identifier | N | | String | ALL |
| 80 | productGuidInt | Unique product identifier in integer-only format. | N | | Integer | ALL |
| 81 | productName | Legal Product Name.<br>For Combos, drill down to underlying products for a more accurate product name.<br>For some weeklies, the legal product name will be the same for all related products. For example:<br>"AUD/USD Wednesday Volatility-Quoted Euro Style Option" | N | | String | ALL |
| 82 | pxQuoteMethod | Defines the method for price quotes. | N | | String | ALL |
| 83 | pxUnitofMeasure | Defines the unit of measure of the price if different from the product. | N | | String | ALL |
| 84 | pxUnitofMeasureQty | Defines the unit of measure quantity of the price if different from the product. | N | | Integer | ALL |
| 85 | quarterlyListingRules | Describes the listing rule for quarterly products. | Y | Listed Contracts | String | F&O |
| 86 | reducedTickNotes | Description of when reduced ticks apply. | Y | Minimum Price Fluctuation | String | F&O |
| 87 | regularListingRules | Describes the standard product listing rule. | Y | Listed Contracts | String | F&O |
| 88 | reportablePositions | Links to the relevant information for reportable positions. | N | | String | Under Development |
| 89 | repoYearsDays | The number of days in year used in REPO consideration calculations. | N | | String | BrokerTec |
| 90 | rfqCrossEligible | Boolean flag to indicate if product is Cross eligible on CME Globex and requires an RFQ prior to Cross submission. | N | | String | F&O<br>BrokerTec (Under Development) |

| | | | | | | |
|---|---|---|---|---|---|---|
| 91 | sector | Sector associated with product.<br><br>For example:<br><br>Product E-mini S&P futures are in sector "US INDEX."<br><br>For some products, such as combos, and products with a Btic underlying, the sector will be found at the underlying product level.<br><br>Synthetic products will not have sector information. | N | | String | ALL |
| 92 | securityType | Type of derivative, e.g. FUT for future | N | | String | ALL |
| 93 | serialListingRules | Describes the listing rule for serial products. | Y | Listed Contracts | String | F&O |
| 94 | settlementAtExpiration | How settlement at expiration is handled. | Y | Settlement at Expiration | String | F&O |
| 95 | settlementProcedure | Methodology used to determine settlement.<br><br>Links to a human-readable source. | Y | Settlement Procedures | String | F&O |
| 96 | settleMethod | Settlement Method. Indicates if product is financially or physically settled.<br><br>**Note**: For Security type COMBO or OOC (Options On Combos) the settleMethod is defined on the underlying product and will be null for the spread or OOC.<br><br>Valid values:<br><br>• Financially Settled.<br>• Deliverable - Product is physically settled. | Y | Settlement Method | String | F&O |
| 97 | settlePxCcy | The currency for the settlement price. | N | | String | ALL |
| 98 | settlementType | Type of settlement:<br><br>• FUT<br>• CASH | N | | String | ALL |
| 99 | settleUsingFixingPx | Boolean flag to identify whether settled using fixed price ("Y", "N"). | N | | String | F&O |
| 100 | stdTradingHours | Website hours for CME Globex, Floor and CME ClearPort. The API concatenates the venue trading hours if there are multiple.<br><br>Attribute is under development. | Y | Trading Hours | String | F&O |
| 101 | strategyType | Spread type code; used to understand spread construction, pricing, and leg price assignment. | N | | String | ALL |
| 102 | strikePriceInterval | Describes the strike price interval.<br><br>Links to a human-readable source. | Y | Strike Price Listing Procedures | String | F&O |
| 103 | subFraction | Denominator of sub fraction for products priced in fractional terms, as detailed in the Fractional Pricing topic.<br><br>E.g., a product that trades in 1/2 1/64ths will have "2" in this field.<br><br>Will be sent with "null" for non-fractional products and for fractional products that do not have a sub-fraction. | N | | String | ALL |
| 104 | subSector | Sub-sector associated with product.<br><br>For example:<br><br>E-Mini S&P 500 futures are in sub-sector "SMALL CAP INDEX." | N | | String | F&O |
| 105 | subtype | Used to distinguish between when issued and actives on the bond side, and general collateral, general collateral Bank of NY, and specials on the repo side. | N | | String | BrokerTec |
| 106 | totClearport | Termination of trading rules on the CME ClearPort venue. | Y | Termination of Trading | String | F&O |
| 107 | totDefault | Default termination of trading rules. | Y | Termination of Trading | String | F&O |
| 108 | totFloor | Termination of trading rules for the Floor venue. | Y | Termination of Trading | String | F&O |

| | | | | | | |
|---|---|---|---|---|---|---|
| 109 | totGlobex | Termination of trading rules on the CME Globex venue. | Y | Termination of Trading | String | F&O |
| 110 | totLtd | Termination of trading rules which are applicable on the last trade date. | Y | Termination of Trading | String | F&O |
| 111 | totMidcurve | Termination of trading rules for midcurve products. | Y | Termination of Trading | String | F&O |
| 112 | totQuarterly | Termination of trading rules for quarterly products. | Y | Termination of Trading | String | F&O |
| 113 | totSerial | Termination of trading rules for serial products. | Y | Termination of Trading | String | F&O |
| 114 | tradePxCcy | The currency for the trade price. | N | | String | ALL |
| 115 | tradingCutOffTime | Cut off time for trading. | N | | String<br>*Samples*:<br>• "05:00:00-QUARTERLY/16:00:00-NON-QUARTERLY,05:00:00"<br>• "13:20:00" | F&O |
| 116 | unitOfMeasure | Unit of measure for the product.<br>For example, "IPNT" (Index Points) for E-mini S&P Futures.<br>Unit of measure values are defined in the MDP 3.0 - Tag 996-UnitOfMeasure Table of Values. | N | | String | ALL |
| 117 | unitOfMeasureQty | Unit of measure quantity for the product. | N | | String | ALL |

| | | | | | | |
|---|---|---|---|---|---|---|
| 118 | valuationMethod | Type of valuation method used<br><br>Valid values:<br><br>• Premium Style - EQTY<br>• Futures Style - FUT<br>• Cash Adjusted Futures Style - FUTDA<br>• Forward - FWD<br>• RPO = Repo Specific<br>• RPOGC=Repo General Collateral<br>• RPOBS=Repo Specific / GC - Buy Sell Back (only Spain)<br>• RPOSC=Repo Specific / GC - EONIA bond<br>• RPOGF=Repo GCF / DBV / GC+<br>• BOND=Notes and bonds<br>• BILL=Bills | N | | String | ALL |
| 119 | varCabPxHigh | For non-CME Globex trades, option products may be negotiated in pure dollar terms between $1 and the varCabPxHigh value. The high price is always less than the premium value equivalent of the lowest standard tick. | N | | String | F&O |
| 120 | varCabPxLow | Lowest premium cabinet price the product is eligible to be traded at. | N | | String | F&O |
| 121 | variableQtyFlag | Y/N flag to indicate if instrument size varies from maturity to maturity. | N | | String | F&O |
| 122 | variableTickTable | Variable tick table for trading on CME Globex. | N | | String | F&O |
| 123 | rbtEligibleInd | Relationship Based Trading Eligibility Indicator.<br><br>RBT eligible products are not eligible to trade on Globex. | N | | | BrokerTec |
| 124 | repoYearDays | The number of days in year used in REPO consideration calculations.<br><br>360<br><br>365 | N | | String | BrokerTec |
| 125 | dirtyPriceTick | This is the tick for the dirty price (price + accrued interest). Dirty price is used to value repo collateral. | N | | Number | BrokerTec |
| 126 | dirtyPriceRounding | Numerical codes to indicate rounding type.<br><br>0 (nearest)<br><br>1 (rounds up)<br><br>2 (rounds down) | N | | Number | BrokerTec |
| 127 | contractNotionalAmount | The currency amount of a single unit of the security. | N | | Number | BrokerTec |
| 128 | globexMatchAlgo | Match algorithm indicator for CME Globex markets. | N | | String | ALL |
| 129 | gcBasketIdentifier | CUSIP or ISIN of Repo Basket | N | | String | BrokerTec |
| 130 | spreadPricingConvention | Spread Pricing Convention<br><br>Valid Values:<br><br>Common - the contract would only be priced on a date when both legs are priced<br><br>Non-Common - individual legs would continue to take the price for every applicable day, regardless if the other one did not have a good price for that day. | | | VARCHAR2 (20 Char) | |

## Instrument Attributes

The following 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.

RBT instruments are not listed or tradable on CME Globex, however RBT instruments can have globexSecurityid assigned for internal purposes only. Clients should reply on product level attributes not the globexSecurityid to determine if the instrument is Globex Eligible for trading.

**Attributes Without Tick Information**

If an instruments does not have tick values, reference the tick values at the product level. Tick values may return in the numeric or exponential notation.

For BrokerTec US and EU Repo orders where the allowable order quantities change at mid-session, 10:00 am eastern time, customers should use the following attributes:

- minGlobexOrdQty
- maxGlobexOrdQty
- minIncrementalOrder
- minIntraGlobexOrdQty
- minIntraGlobexOrdQty
- maxIntraGlobexOrdQty

| # | API Label | Description | Found in Web Calendar Specifications? | Web Attribute Name | Type | Exchange |
|---|---|---|---|---|---|---|
| 1 | bilAccRejTimer | Bilateral accept reject timer - number of seconds.<br><br>Post trade attibute only available via CME Reference Data API version 2. | N | | Integer | BrokerTec |
| 2 | clrAlias | Clearing alias | N | | String | F&O |
| 3 | cfiCode | CFI Codes in RD API match those used in clearing systems, but will not necessarily match those used on Globex. | N | | String | ALL |
| 4 | couponDayCount | The convention used for accruing interest. Values include:<br>• ACTACT = ACT/ACT (ICMA)<br>• ACTAFB = ACT/ACT (AFB)<br>• ACT365 = ACT/365 (FIXED)<br>• ACT360 = ACT/360<br>• US30360 = 30/360 (SIA)<br>• EU30360 = 30E/360 (EUROBOND BASIS) | N | | String | BrokerTec |
| 5 | couponFreqPeriod | Number of periods in a year. Data example is for a Semiannual coupon frequency unit. | N | | Integer | BrokerTec |
| 6 | couponFreqUnit | How often are there are coupon payments. | N | | String | BrokerTec |
| 7 | couponRate | The fixed rate at which a bond or loan pays out on a periodic basis (rate of interest * principal). | N | | Integer | ALL |
| 8 | couponType | Describes the type of interest payment such a discount, fixed, float, and variable. | N | | String | BrokerTec |
| 9 | cusip | US & Canadian externally registered security identifier. | N | | String | BrokerTec |
| 10 | datedDate | The date at which interest begins to accrue.<br><br>This will be the same as the issue date **except** when the issue date falls on a weekend or holiday. | N | | Date<br><br>`Format:`<br><br>`"YYYY-MM-DD"` | BrokerTec |
| 11 | debtSecurityMaturity | The date the debt security matures. | N | | Date<br><br>`Format:`<br><br>`"YYYY-MM-DD"` | BrokerTec |
| 12 | endDate | Date a repo ends | N | | Date | BrokerTec |

| | | | | | | |
|---|---|---|---|---|---|---|
| 13 | finalSettlementDate | Final settlement date:<br><br>Final settlement date for futures | Y | Settlement | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 14 | firstDeliveryDate | First delivery date. The first date that users will complete delivery.<br><br>Not applicable to financially settled instruments. | Y | First Delivery | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 15 | firstNoticeDate | First notice date. The first date that users will get notified that they have been assigned a delivery.<br><br>Not applicable to financially settled instruments. | Y | First Notice | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 16 | firstPositionDate | First position date.<br>The first date on which CME Clearing will accept intents and run assignments for deliverable contracts.<br><br>Not applicable to financially settled instruments. | Y | First Position | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 17 | firstTradeDate | Clearing first trade date (actual contract trade date) | Y | First Trade | Date<br>`Format:`<br>`"YYYY-MM-DD"` | ALL |
| 18 | fisn | Financial instrument short name. Used for MiFid reporting. | N | | String | BrokerTec |
| 19 | flexIndicator | Y/N flag that indicates if instrument is Flex-defined. | N | | String | F&O |
| 20 | fnlInvDate | Final inventory date | N | | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 21 | valuation Method | Type of valuation method applied.<br><br>Valid values:<br><br>• Premium Style - EQTY<br>• Futures Style - FUT<br>• Cash Adjusted Futures Style - FUTDA<br>• Forward - FWD<br>• RPO = Repo Specific<br>• RPOGC=Repo General Collateral<br>• RPOBS=Repo Specific / GC - Buy Sell Back (only Spain)<br>• RPOSC=Repo Specific / GC - EONIA bond<br>• RPOGF=Repo GCF / DBV / GC+<br>• BOND=Notes and bonds<br>• BILL=Bills | N | | String | ALL |
| 22 | gbxAlias | CME Globex alias | N | | String | ALL |
| 23 | globexLastTradeDate | Last date instrument is tradable on CME Globex CLOB. | N | | Date Format is in Central Time<br><br>YYYYMMDDHHMMSS | ALL |
| 24 | gcBasket Indentifier | Underlying cusip or isin for repo special | | | String | BrokerTec |

| | | | | | | |
|---|---|---|---|---|---|---|
| 25 | globexFirstTradeDate | The calendar date when the instrument becomes tradable on CME Globex.<br>• Only sent if instrument is eligible to be listed on CME Globex | N | | Date Format is in Central Time<br>YYYYMMDDHHMMSS | ALL |
| 26 | contractMonth | For monthly, quarterly and serial instruments identifies the named month and year in format YYYYMM.<br>For all other instruments, identifies the month, year and date in format YYYYMMDD. | Y | | String | ALL |
| 27 | globexSecurityId | A unique identifier for each CME Globex instrument; same value as in tag 48-SecurityID on iLink and MDP. | N | | String | ALL |
| 28 | globexSymbol | CME Globex instrument product symbol. | N | | String | ALL |
| 29 | govBondType | Sub-category for government bonds. | | | String | BrokerTec |
| 30 | guid | Unique instrument identifier in alpha-numeric format. | N | | String | ALL |
| 31 | guidInt | Unique instrument identifier in integer format. | N | | Integer | ALL |
| 32 | initialInventoryDueDate | First inventory date also considered the First Holding Date. The date when CME Clearing will begin accepting position dates, where applicable, for deliverable contracts.<br>Not applicable to financially settled instruments. | N | | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 33 | instrumentName | Human-readable instrument name for display purposes. | N | | String | F&O |
| 34 | isBticProduct | Boolean flag to identify whether the overlying product is a BTIC product ("Y", "N"). | N | | String | F&O |
| 35 | isSyntheticInstrument | Boolean flag to identify Synthetic instruments ("Y", "N"). | N | | String | F&O |
| 36 | isTamProduct | Boolean flag identify whether the overlying product is a TAM product ("Y", "N"). | N | | String | F&O |
| 37 | isTasProduct | Boolean flag to identify whether the overlying product is a TAS product ("Y", "N"). | N | | String | F&O |
| 38 | isin | European externally registered security identifier. | N | | String | BrokerTec |
| 39 | issueDate | This is the issue date (which is the first settlement date with the issuing counterparty). | N | | Date<br>`Format:`<br>`"YYYY-MM-DD"` | BrokerTec |
| 40 | issuerCountry | The country the issuer is domiciled in. The 2 character ISO code will be used. | N | | String | BrokerTec |
| 41 | issuerLei | Issuers Legal Entity ID | N | | String | BrokerTec |
| 42 | issuerLongName | The entity issuing the debt instrument. | N | | String | BrokerTec |
| 43 | issuerSubType | Sub category for assets | N | | String | BrokerTec |
| 44 | issuerType | The bond type which will flag supra national debt securities. These values will be available on the collateral - thus the list includes non-tradeable instruments. | N | | String | BrokerTec |
| 45 | IsUserDefined | Identifies a Tailor-Made or UDI.<br>UDS instruments (Under Development) | N | | String | ALL |
| 46 | itcAlias | ITC alias | N | | String | ALL |

| | | | | | | |
|---|---|---|---|---|---|---|
| 47 | lastDeliveryDate | Last delivery date. The last date that users will complete delivery.<br><br>Not applicable to financially settled instruments. | Y | Last Delivery | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 48 | lastEFPDate | Last EFP Date | N | | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 49 | lastInventoryDueDate | Last inventory date also considered the Last Holding Date.<br>The date when CME Clearing will no longer require position dates, where applicable, for deliverable contracts.<br><br>Not applicable to financially settled instruments. | N | | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 50 | lastIntDate | Last intent date | N | | Date<br>`Format:`<br>`"YYYY-MM-DD"` | ALL |
| 51 | lastNoticeDate | Last notice date. The last date that users will get notified that they have been assigned a delivery.<br><br>Not applicable to financially settled instruments. | Y | Last Notice | Date<br>`Format:`<br>`"YYYY-MM-DD"` | F&O |
| 52 | lastTradeDate | Last date instrument is tradable across all venues and trade types | Y | Last Trade | Date<br>`Format:`<br>`"YYYY-MM-DD"` | ALL |
| 53 | lastUpdated | Timestamp from last time the instrument definition was touched:<br>• first listed<br>• modified | N | | Date<br><br>Format: YYYY-MM-DDThh:mm:ss.SSS+ZZZZ | ALL |
| 54 | longName | Used to list the instrument for trading in the US. In EU, this plus the term code is used for the listing. | N | | String | BrokerTec |
| 55 | nonConsecutiveMonthSpreadTick | Used for instruments where there are both monthly and quarterly contracts (often used with FX spreads), and the quarterly product has monthly products in between. There will be 2 different spread ticks, one for consecutive-month spreads and one for non-consecutive month spreads.<br><br>Only applicable to ClearPort contracts. | N | | Double | F&O |
| 56 | originalContractSize | Sent for Decay-eligible instruments.<br><br>Indicates the contract size before decay begins. | N | | String | F&O |
| 57 | positionRemovalDate | Position removal date. | N | | Date<br>`Format:`<br>`"YYYY-MM-DD"` | ALL |
| 58 | priceBand | Differential value for price bands on CME Globex. | N | | String | F&O |
| 59 | priceBandDl | Decimal locator for price band (priceBand). | N | | String | F&O |
| 60 | productGuidInt | Unique product identifier in integer-only format. | N | | Integer | ALL |

| | | | | | | |
|---|---|---|---|---|---|---|
| 61 | putCallIndicator | Indicates whether an option instrument is a put or call.<br><br>0 - Put<br>1 - Call | N | | String | F&O |
| 62 | pxUomCcy | Price unit of measure currency | N | | String | Under development |
| 63 | repoTermCode | The overnight or term code used for determining the repo start date relative to the trade date, and end date if a fixed term (e.g. 1W, !M) | N | | String | BrokerTec |
| 64 | settleDays | How many days after a trade the debt security settles. | N | | Integer | BrokerTec |
| 65 | settlementTick | Used when instruments settle in a smaller tick than they are traded at; this field supports the settlement tick. | N | | Double | ALL |
| 66 | spreadTick | Spread tick. Used for any spread where there is no "non-consecutive-month" spread tick.<br><br>Only applicable to ClearPort contracts. | N | | Double | F&O |
| 67 | startDate | Date a repo starts | N | | Date | BrokerTec |
| 68 | strikePx | Strike price for an option.<br><br>The option strike price format in RD APIv2 is the Clearing format and does not align with the MDP 3.0 Security Definition message (FIX Tag 202-StrikePrice) price format. Additional information on CME Globex strike price format can be found in MDP 3.0 CME Globex Pricing.<br><br>Example: RD APIv2 Strike Price Format = 10.70 vs MDP 3.0 Security Definition Strike Price Format = 1070. | N | | Double | F&O |
| 69 | strikePxCcy | Strike price currency for an option. | N | | String | F&O |
| 70 | tccAlias | TCC alias | N | | String | ALL |
| 71 | tradeTick | Trade price tick. May differ from the settlementTick. | N | | Double | ALL |
| 72 | uomCcy | Unit of measure currency | N | | String | ALL |
| 73 | vttHighTick | For some instruments, the tick is price dependent. This field defines the widest tick the instrument can trade at. | N | | Double | F&O |
| 74 | vttLowTick | For some instruments, the tick is price dependent. This field defines the smallest tick the instrument can trade at. | N | | Double | F&O |
| 75 | vttPriceThreshold | For some instruments, the tick is price dependent. This field defines the price threshold at which the minimum tick changes. | N | | Double | F&O |
| 76 | workupPrivateTimer | Where workup session are used, this would be the duration in seconds for the private phase.<br><br>0 (= Disabled)<br>> 0 (= Number of seconds) | N | | Integer | BrokerTec |
| 77 | workupPublicTimer | Where workup session are used, this would be the duration in seconds for the publicphase.<br><br>0 (= Disabled)<br>> 0 (= Number of seconds) | N | | Integer | BrokerTec |
| 78 | workupPublicTimerExt | Where workup session are used, this would be the duration in seconds for the extending the public phase.<br><br>0 (= Disabled)<br>> 0 (= Number of seconds) | N | | Integer | BrokerTec |
| 79 | zeroPriceEligible | Y/N flag to indicate if instrument may be quoted and/or traded at a zero price. | N | | String | ALL |
| 80 | maxSubstitutionCnt | Number of substitutions allowed for the GC; 0 value will indicate the repo is not eligible for substitutions. Also called rights of substitution. | | | Integer | BrokerTec |
| 81 | instrumentType | Description of instrument type. | N | | String | ALL |
| 82 | settleMethod | Query for all products by settlement method. | Y | Settlement Method | String | F&O |
| 83 | priceRatio | Used for price calculation in spread and leg pricing for Implied Intercommodity Ratio | N | | Number | F&O |
| 84 | baseIndexType | Returned value represents base index name | N | | Varchar (2) | BrokerTec |

| | | | | | | |
|---|---|---|---|---|---|---|
| 85 | minGlobexOrdQty | Minimum value allowed for a single order. | N | | String | ALL |
| 86 | maxGlobexOrdQty | Maximum value allowed for a single order. | N | | String | ALL |
| 87 | minIncrementalOrder | Minimum incremental order. | N | | String | ALL |
| 88 | minIntraGlobexOrdQty | MidSession value allowed for a single order. | N | | String | BrokerTec |
| 89 | maxIntraGlobexOrdQty | MidSession Maximum value allowed for a single order. | N | | String | BrokerTec |
| 90 | minIntraIncrementalOrder | MidSession Minimum incremental order. | N | | String | BrokerTec |
| 91 | minInitialOrder | Minimum initial order. | N | | Integer | BrokerTec |
| 92 | parValue | The par value of the bond. | N | | Number | BrokerTec |
| 93 | maxSubstitutionCnt | Number of substitutions allowed for the GC; 0 value will indicate the repo is not eligible for substitutions. | N | | Integer | BrokerTec |
| 94 | isAONInstrument | Boolean flag to identify AON instrument ("Y", "N"). | N | | String | BrokerTec |
| 95 | relatedInstrumentGuidInt | This will be the GUID_INT for the related instrument to the AON.<br><br>AON markets on CME Globex are listed as separate instruments. The relatedInstrumentGuidInt field will contain the GUID Integer for the related CLOB instrument. For AON instruments that do not have a related CLOB instrument, relatedInstrumentGuidInt = null | N | | Number | BrokerTec |
| 96 | firstCouponDate | The first coupon date of the debt maturity | N | | Date<br><br>Format:<br><br>"YYYY-MM-DD" | BrokerTec |
| 97 | allocationDeadline | 8/1/2019 17:15:00 (for LCH German Special) | N | | String | BrokerTec |
| 98 | airAccruedFunding | The accrued funding value for this contract for the specified business date, to seven decimal places. | N | | Number | |
| 99 | airDailyFunding | Today's contribution to that aggregate Accrued Funding value, likewise to seven decimal places. | N | | Number | |
| 100 | airBusinessDate | The business date to which these values pertain. | N | | Date | |

| | | | | | | |
|---|---|---|---|---|---|---|
| 101 | airFundingStatus | An indicator which specifies whether these are the final or preliminary values for the specified business date.<br><br>Valid values:<br><br>• Prelim<br>• Final | N | | VARCHAR2 | |
| 102 | floatOffset | The float offset (spread) is applied to the reference rate of the US FRN (the 13 week US T Bill) and is determined at the auction.<br><br>The spread will remain for the life of an US FRN. | N | | Decimal | |
| 103 | exchangeGlobex | Market Identifier Code (MIC) as defined by the ISO. For inter-exchange spreads, this field contains the hybrid value displayed in the Market Data Platform Security Definition (tag 35=d) message tag 207-SecurityExchange. | N | | String | ALL |
| 104 | exchangeClearing | Exchange identifier used in the CME Group Post Trade Application. | N | | String | ALL |
| **105** | **Repeating Group** | | | | | |
| 105 | bookDepth | Globex market data book depth repeating group. | N | | String | ALL |
| 106 | mdFeedType | Globex market data feed type. Describes a class of service for a given data feed.<br><br>• GBX=CME Globex Book Depth<br>• GBI=CME Globex Implied Book Depth (under development) | N | | String | ALL |
| 107 | marketDepth | Identifies the depth of book of the Globex market data feed type. | N | | String | ALL |
| **108** | **Repeating Group** | | | | | |
| 108 | clrSymbol | The product code used in CME Clearing for post-trade processing and back-office functions<br><br>**Example:** "L1" | N | | String | F&O |
| 109 | trdgUnitPeriodMult | Transaction Size<br><br>• For Peak products, this will reflect the number of days<br>• For Off-Peak products, this will reflect the number of hours<br><br>**Example:** 22, 392 | N | | Number | F&O |
| 110 | transformationDate | Date of Transformation<br><br>**Example:** "2021-06-01" | N | | Date | F&O |
| 111 | peakType | Peak Type<br><br>**Example:** Peak, Off-Peak, Null | N | | String | F&O |
| 112 | transformedInstruments | Repeating Group listing the instruments trades are transformed into, using the Clearing product code<br><br>**Example:** "JD 20210601", "JD 20210602"... "JD 20210630" | N | | String | F&O |
| 113 | legID | Leg ID represents day of month<br><br>**Example:** 1 - 31 | N | | String | F&O |
| 114 | daysHours | 1 Day or 1 - 24 Hours<br><br>**Example:** "1", "8" | N | | String | F&O |
| 115 | swapEffDate | Swap start date | N | N | Date Format: "YYYY-MM-DD" | F&O |
| 116 | maturityDate | Swap termination date | N | N | Date Format: "YYYY-MM-DD" | F&O |
| 117 | notionalPerContract | Notional amount per contract | N | N | Number | F&O |
| 118 | ctdCusip | Related treasury cusip | N | N | String | F&O |

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# Product Retention Rules

The table below lists the instrument retention rules for expired tradable and matured collateral available via CME Reference Data API version 2.

| Product category | Instrument Termination Date | Available via CME Reference Data API Version 2 after the "Termination" Date |
|---|---|---|
| Futures and Options | Instrument expiration<br><br>(last delivery date for physically-delivered instruments) | 14 days after the termination date. |
| US Repo<br><br>EU Repo<br><br>GC Allocations | Equal to Repo END DATE | 14 days after Trade Date or 7 days past End Date / Termination Date of the REPO (whichever is greater). |
| EGB | Instrument maturity date | 30 days after Trade Date or 14 days past maturity of the EGB (whichever is greater). |
| Active US Treasuries | Active  OFTR transition date | Active  OFTR transition date.<br><br>Note: Instrument will be maintained as non-tradeable collateral (OFTR) until 14 days after maturity |
| Non-Tradeable Collateral | Instrument maturity date | 14 days after maturity date. |