CME DataMine Post-Purchase Information

This page provides all requisite CME DataMIne post-purchase information.

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Information by Dataset

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Delivery Options

There are three different ways to access historical data purchases:

1) RESTful API data download service. A CME Group Login and API ID are required to access the data download API.

2) SFTP File Transfer. A CME Group Login and API ID are required to access the data download API.

3) Automatic S3 transfer. User must have an AWS S3 bucket in order to perform this transfer.

To discuss other options for data delivery, please contact CMEDataSales@cmegroup.com.

API Delivery Set Up

1. Log in to the CME Customer Center with your CME Group Login.

   > See additional information about setting up CME Group Login.

2. From the navigation bar, click your CME Group Login, then click **My Profile**.
3. Click **API Management**.
4. Register for an API ID, and select the **Type** "Basic Auth" for basic authentication.

Data Download API

View information about accessing our RESTful API service.

List

You can query a list of entitled files using this API call, with optional criteria to limit the number of results returned. The maximum number of result from a list is 1000. If you have more results than the limit, you must use the paging links that are returned in the "paging" section as part of the response.

Name	Description	Required	Type

dataset	Dataset the user is querying. Example: bbo, block, eod, md, tick (see reference section for remaps)	No	String
exchangecode	Exchange Code the data is requested for. Example: xcme, xnym, xcbt, xcec, cmed, etc. (see reference section for remaps)	No	String
foiindicator	Future Option Indicator. Possible values: • fut – Futures • opt – Options • idx – Indices	No	String
venue	The venue the product is traded in. Possible values: • rth - Regular trading hours • eth - Extended trading hours • otc - Clearport	No	String
productcode	CME Product Code Example: cl, es, gs	No	String
yyyymmdd	CME trade date. Accepted format is yyyymmdd Example: 20150131	No	String
limit	Amount of results per request. Maximum 1000 rows will be returned. A paging information will return with offset information.	No	int
offset	Pagination mechanism Use the offset returned by previous query for previous or next page.	No	int
firstfid	Alternative pagination mechanism Use the firstfid returned in the paging section to query previous page	No	String
lastfid	Use the lastfid returned in the paging section to query next page	No	String

curl --user {{UNO_API_KEY}}:{{UNO_API_PASSWORD}} 'https://{{URL}}/cme/api/v1/list?{{criteria1}}={{val1}}&{{criteria2}}={{val2}}&{{criteriaN}}={{valN}}'

Curl Users:

curl --user API_JOHNSMITH:12345

'https://datamine.cmegroup.com/cme/api/v1/list?dataset=eod&exchangecode=xcec&yyyymmdd=20150130'

WGET Users:

wget --user API_JOHNSMITH -O- -q --password 12345 'https://datamine.cmegroup.com/cme/api/v1/list'

Response

Name	Description	Type
Dataset	Dataset of the file	String
exchangecode	Exchange Code for the file	String
url	Fully qualified download URL	String
expiration	expiration date of file access	String
productcode	CME Product Code	String
yyyymmdd	CME trade date	String
checksum	MD5 Checksum for data	String
size	File size in KB	int
fid	Unique identifier for file	String
orderid	Order number	String

Name	Description	Type
previous	Pre-populated link that will bring you to the previous page of result	String
next	Pre-populated link that will bring you to the next page of result	String

```
{
  "files": [
    {
      "dataset": "eod",
      "yyyymmdd": "20150130",
      "url": "http://localhost:8080/cme/api/v1/download?fid=20150130-eod_xcec_ali_fut_0-eth_p",
      "fid": "20150130-eod_xcec_ali_fut_0-eth_p",
      "orderid": "29",
      "exchangecode": "xcec",
      "productcode": "ali",
      "checksum": "c609f0a1091c693e759d46f1b8756f54",
      "size": 642,
      "expiration": "2016-06-10"
    },
    {
      "dataset": "eod",
      "yyyymmdd": "20150130",
      "url": "http://localhost:8080/cme/api/v1/download?fid=20150130-eod_xcec_ali_fut_0-eth_f",
      "fid": "20150130-eod_xcec_ali_fut_0-eth_f",
      "orderid": "31",
      "exchangecode": "xcec",
      "productcode": "ali",
      "checksum": "c609f0a1091c693e759d46f1b8756f54",
      "size": 642,
      "expiration": "2016-06-12"
    }
  ],
  "paging": {
    "previous": "http://datamine.cmegroup.com/cme/api/v1/list?limit=2&offset=0",
    "next": "http://datamine.cmegroup.com/cme/api/v1/list?limit=2&offset=3"
  }
}
```

Please note that paging information is at the end of the response

Download

You can download a file that you have access to using this api call.

Name	Description	Required	Type

fid	File Id, available from the list api. The fid format is: yyyymmdd-dataset_exch_symbol_foi_spread-venue Example: 20160107-bbo_xcme_sp_fut_0-rth	Yes	String

curl -J -O --user {{UNO_API_KEY}}:{{UNO_API_PASSWORD}} 'https://{{URL}}/cme/api/v1/download?fid={{val}}'

Curl Users:

curl -J -O --user API_JOHNSMITH:12345

'https://datamine.cmegroup.com/cme/api/v1/download?fid=20150130-eod_xcec_ali_fut_0-eth_p'

You can use “-o” option to name your own file:

curl --user API_JOHNSMITH:12345

'https://datamine.cmegroup.com/cme/api/v1/download?fid=20150130-eod_xcec_ali_fut_0-eth_p' -o my_eod_file.gz

WGET Users:

wget --content-disposition --user API_TEST_DM_PROD --password Test12345 'https://datamine.cmegroup.com/cme/api/v1/download?fid=20160920-EOD_xcbt_c_fut_0-eth_p'

Reference

Dataset	API value
Top-of-Book	BBO
Block Trades	BLOCK
End-of-day	EOD
Market Depth (FIX)	MD
Market Depth (RLC)	RLC
RLC-SecDef	RLCSECDEF
SecDef	SECDEF
Time & Sales	TICK

Exchange	API value
COMEX	XCEC
CBOT	XCBT
CME	XCME
NYMEX	XNYM
CMED	CMED
MGCB	MGCB
NYUM	NYUM
XKLS	XKLS

Web Browser API Calls

Simply put this list call in a browser, and hit enter: https://datamine.cmegroup.com/cme/api/v1/list?limit=1

Enter your API username and password, hit enter to see the listing. You should see something similar to this:


```
{
  "files": [
    {
      "dataset": "MD",
      "yyyymmdd": "20161003",
      "url": "https://datamine.cmegroup.com/cme/api/v1/download?fid=20161003-MD_xnym_zz6_fut_1-eth",
      "fid": "20161003-MD_xnym_zz6_fut_1-eth",
      "orderid": "2793",
      "exchangecode": "xnym",
      "productcode": "zz6",
      "checksum": "87ba2eada6a38c093307d579ad97026e",
      "size": 299,
      "expiration": "2017-07-05"
    }
  ],
  "paging": {
    "previous": "",
    "next": "https://datamine.cmegroup.com/cme/api/v1/list?limit=1&lastFid=20161003-MD_xnym_zz6_fut_1-eth&page=1"
  }
}
```


Clicking on the url for each file will download the file.

Sample API Calls

For Listing (can return multiple days, but you cannot specify a range)

- https://datamine.cmegroup.com/cme/api/v1/list?dataset=eod

For Normal Download (single day of single product)

- https://datamine.cmegroup.com/cme/api/v1/download?fid=20071130-EOD_xcme_lc_fut_0-eth_p

For Batch Download (single day / all products)

- https://datamine.cmegroup.com/cme/api/v1/batchdownload?dataset=eod&yyyymmdd=20160518&period=f

USING CURL

To list all your files 1000 files at a time

curl --user API_ID:Password 'https://datamine.cmegroup.com/cme/api/v1/list'

This will provide you a list of file description and a URL to download each file

EX:

{
"dataset": "EOD",
"yyyymmdd": "20150403",
"url": "https://datamine.cmegroup.com/cme/api/v1/download?fid=20150403-EOD_xcbt_c_fut_0-eth_p",
"fid": "20150403-EOD_xcbt_c_fut_0-eth_p",
"s3url": "cmegroup-main-us-east-1-datamine-prod/endofday/30405102/tbcx/fut/eth/c/xcbt-eodp-c-fut-20150403.csv.gz",
"orderid": "2371",
"exchangecode": "xcbt",
"productcode": "c",
"checksum": "4f8510b7c7f7540c73a01c7a5b19bcab",
"size": 769,
"expiration": "2016-12-15"
}

The " url " is what you will use to download a file.

You can add parameters to your list command to target more precisely the files you are looking for.

For example:

https://datamine.cmegroup.com/cme/api/v1/list?yyyymmdd=20161114&dataset=EOD

If you have more than 1000 files, you can page down using the " next " tag in the paging object sent at the end of the response.

EX:

"paging": {
"previous": "",
"next": "https://datamine.cmegroup.com/cme/api/v1/list?limit=1000&lastFid=20150403-EOD_xcbt_c_fut_0-eth_p&page=1"
}

The curl command to page down is:

curl --user UNO_ID:Password 'https://datamine.cmegroup.com/cme/api/v1/list?limit=1000&lastFid=20150403-EO_xcbt_c_fut_0-eth_p&page=1'

From a list object, you take the " url " tag to download a file:

Ex:

{
"dataset": "EOD",
"yyyymmdd": "20150403",

"url": "https://datamine.cmegroup.com/cme/api/v1/download?fid=20150403-EOD_xcbt_c_fut_0-eth_p",

"fid": "20150403-EOD_xcbt_c_fut_0-eth_p",

"s3url": "cmegroup-main-us-east-1-datamine-prod/endofday/30405102/tbcx/fut/eth/c/xcbt-eodp-c-fut-20150403.csv.gz",

"orderid": "2371",

"exchangecode": "xcbt",

"productcode": "c",

"checksum": "4f8510b7c7f7540c73a01c7a5b19bcab",

"size": 769,

"expiration": "2016-12-15"

}

The curl command to download a file is:

curl -O -J --user UNO_ID:Password 'https://datamine.cmegroup.com/cme/api/v1/download?fid=20150403-EOD_xcbt_c_fut_0-eth_p'

You can also use a simple web browser to access your data.

If you enter the following URL in the navigation bar, you will receive a list of your first 1000 files:

https://datamine.cmegroup.com/cme/api/v1/list

Once this url is pasted in your navigation bar, you will be asked for a username and password. Enter your UNO_ID and Password to receive your file list.

You can add parameters to you list command to more precisely target the files you are looking for.

For example:

https://datamine.cmegroup.com/cme/api/v1/list?yyyymmdd=20161114&dataset=EOD

If you paste the URL tag for a list command in the navigation bar for the web browser, you will download the specific file.

https://datamine.cmegroup.com/cme/api/v1/download?fid=20150403-EOD_xcbt_c_fut_0-eth_p

Security Definition Files

Tag	FIX Name	Future Outright	NYMEX Decay/Variable Future	Future Spread	Option Outright	Option Spread	UDS Combo	UDS Covered
Application Sequence Control								
5799	MatchEventIndicator	X	X	X	X	X	X	X
911	TotNumReports	c	c	c	c	c	c	c
980	SecurityUpdateAction	X	X	X	X	X	X	X
779	LastUpdateTime	X	X	X	X	X	X	X
1180	ApplID	X	X	X	X	X	X	X
Instrument Data								
1300	MarketSegmentID	X	X	X	X	X	X	X

55	Symbol	X	X	X	X	X	X	X
48	SecurityID	X	X	X	X	X	X	X
22	SecurityIDSource	X	X	X	X	X	X	X
200	MaturityMonthYear	X	X	X	X	X	X	X
1151	SecurityGroup	X	X	X	X	X	X	X
6937	Asset	X	X	X	X	X	X	X
167	SecurityType	FUT	FUT	FUT	OOF	OOF	OOF	MLEG
762	SecuritySubType	–	–	X	–	X	X	X
461	CFI Code	X	X	X	X	X	X	X
201	PutOrCall	–	–	–	X	–	–	–
462	UnderlyingProduct	X	X	X	X	–	–	–
207	SecurityExchange	X	X	X	X	X	X	X
1682	MDSecurityTradingStatus	c	c	c	c	c	c	c
202	StrikePrice	–	–	–	X	–	–	–
947	StrikeCurrency	–	–	–	X	–	–	–
15	Currency	X	X	X	X	X	X	X
120	SettlCurrency		–	-	c	–	–	–
9850	MinCabPrice	–	–	–	c	–	–	–
9779	UserDefinedInstrument	–	–	–	–	–	Y	Y
Underlying (options only)								
711	NoUnderlyings	-	-	-	X	-	-	-
311	UnderlyingSymbol	-	-	-	X	-	-	-
309	UnderlyingSecurityID	-	-	-	X	-	-	-
305	UnderlyingSecurityIDSource	-	-	-	X	-	-	-
Leg Group (spreads only)								
555	NoLegs	-	-	X	-	X	X	X
602	LegSecurityID	-	-	X	-	X	X	X
624	LegSide	-	-	X	-	X	X	X
623	LegRatioQty	-	-	X	-	X	X	X
566	LegPrice	-	-	-	-	-	-	X
1017	LegOptionDelta	-	-	-	-	-	-	X
Trading Rules								
1141	NoMdFeedTypes	X	X	X	X	X	X	X
1022	MDFeedType	X	X	X	X	X	X	X
264	MarketDepth	X	X	X	X	X	X	X
864	NoEvents	2	2	2	2	2	2	2
865	EventType	X	X	X	X	X	X	X
1145	EventTime	X	X	X	X	X	X	X
1142	MatchAlgorithm	X	X	X	X	X	X	X
1234	NoLotTypeRules	X	X	X	X	X	X	X
1093	LotType	X	X	X	X	X	X	X
1231	MinLotSize	X	X	X	X	X	X	X
562	MinTradeVol	X	X	X	X	X	X	X
1140	MaxTradeVol	X	X	X	X	X	X	X
969	MinPriceIncrement	X	X	X	c	X	X	X
1146	MinPriceIncrementAmount	X	X	-	X	-	-	-
9787	DisplayFactor	X	X	X	X	X	X	X
5770	PriceRatio *(Implied Intercommodity Ratio Spreads only)*	–	–	c	–	–	–	–
6350	TickRule	–	–	–	c	c	–	–
37702	MainFraction	c	–	–	c	–	–	–

37703	SubFraction	c	–	–	c	–	–	–
9800	PriceDisplayFormat	c	_	–	c	–	–	–
Instrument Attribute Group								
870	NoInstAttrib	X	X	X	X	X	X	X
871=24	InstAttribType	X	X	X	X	X	X	X
872	InstAttribValue	X	X	X	X	X	X	X
Contract Lot Size/Measure/Unit								
1435	ContractMultiplierUnit	-	X	-	-	-	-	-
1439	FlowScheduleType	-	X	-	-	-	-	-
231	ContractMultiplier	-	X	-	-	-	-	-
996	UnitOfMeasure	X	X	X	X	X	X	X
1147	UnitOfMeasureQty	X	X	-	X	-	-	-
5818	DecayQty	-	c	-	-	-	-	-
5819	DecayStartDate	-	c	-	-	-	-	-
5849	OriginalContractSize	-	c	-	-	-	-	-
Statistics and Limits								
1150	TradingReferencePrice	c	c	c	c	c	c	c
731	SettlPriceType	c	c	c	c	c	c	c
5796	TradingReferenceDate	c	c	c	c	c	c	c
5792	OpenInterestQty	c	c	c	c	c	c	c
5791	ClearedVolume	c	c	c	c	c	c	c
1149	HighLimitPrice	c	c	c	c	c	c	c
1148	LowLimitPrice	c	c	c	c	c	c	c
1143	MaxPriceVariation	c	c	c	–	–	–	–

SecDef Sample File

Click here to download a sample secdef file.

Layout Guides

For best results, use **right click + Save As** to download each file.

MDP 3.0 (Current Production Format)

The CME Group Market Data Platform (MDP) disseminates event-based bid, ask, trade, and statistical data for CME Group markets and also provides recovery and support services for market data processing. Click below to access layout guides.

- Complete documentation for CME MDP 3.0

Legacy FIX/FAST Format (3/2/2009-2016)

CME Globex legacy market data is transmitted on a given Market Data Platform (MDP) channel in the FIX message format using FAST compression. Click below to access layout guides.

- Functional Specifications for Legacy FIX Files
- Legacy FIXFAST Market Data Message Specification

RLC Format

CME market data dated before 2009 is available in RLC formats. Identify the desired date range of RLC files to access layout guides.

- 2/12/2006 - 3/1/2009 RLC Message Specifications
- 1/1/2005 - 2/11/2006 RLC Message Specifications

Top of Book - BBO

Field Number	Data Field	Start Position	End Position	Length	Description

1	Trade Date	1	8	8	YYYYMMDD- Day the trade or quote was entered
2	Trade Time	9	14	6	HHMMSS- Time the trade or quote was entered in the system
3	Trade Sequence Number	15	22	8	######## - sequence the quote or trade was entered into the system
4	Session Indicator	23	23	1	(R/E) Indicates the Regular (PIT) or Electronic (GLOBEX) trading session
5	Ticker Symbol	24	26	3	The product code
6	FOI Indicator	27	27	1	Futures (F) / Options (O) - Indicates the type of market data
7	Delivery Date	28	31	4	(YYMM) Indicates the month the contract expires
8	Trade Quantity	32	36	5	Number of contracts available for trade or traded
9	Strike Price	37	43	7	The strike or exercise price of the option, if applicable
10	Strike Price Decimal Locator	44	44	1	Decimal place indicator for strike price
11	Trade Price	45	51	7	Indicates actual price traded
12	Trade Price Decimal Locator	52	52	1	Decimal place indicator for traded price
13	Ask/Bid Type	53	53	1	Indicates for Bids (B) / Offers (A)
14	Indicative Quote Type	54	54	1	Indicative Market Quotes (I)
15	Market Quote	55	55	1	Indicator for Market Quotes (M)
16	Close/Open Type	56	56	1	Indicator for Open (O) / Close (C)
17	Valid Open Exception	57	58	2	Indicator for Special Open (O)
18	Post Close	59	59	1	Indicator for prices traded after the market close (P)
19	Cancel Code Type	60	60	1	Indicator for canceled prices (X)
20	Insert Code Type	61	61	1	Indicator for Inserted prices (I)
21	Fast/Late Indicator	62	62	1	Indicator for Fast/Late Market (F)
22	Cabinet Indicator	63	63	1	Indicator for cabinet trades ($)
23	Book Indicator	64	64	1	Indicator for Book quotes (B)
24	Entry Date	65	70	6	YYMMDD - Entry date of trade

Time and Sales

Field Number	Data Field	Format	Heading on Extract File
A	Trade Date	YYYYMMDD	T.Date
B	Trade Time	HHMMSS	T.Time
C	Trade Sequence Number	Numeric	Sequence
D	Session Indicator	E,R	Session Ind
E	Ticker Symbol	Alphanumeric	Symbol
F	Future/Option/Index Indicator	F,P,C,I	C/P/F
G	Contract Delivery Date	YYMM	Contract Delivery
H	Trade Quantity	Numeric	Volume

I	Strike Price	Numeric	Strike Price
J	Trade Price	Numeric	T.Price
K	Ask Bid Type	Alphanumeric	A/B
L	Indicative Quote Type	Alphanumeric	IND
M	Market Quote	Alphanumeric	MKQ
N	Close Open Type	Alphanumeric	C/O
O	Valid Open Exception	Alphanumeric	VOE
P	Post Close	Alphanumeric	PC
Q	Cancel Code Type	Alphanumeric	CAN
R	Insert Code Type	Alphanumeric	INS
S	Fast Late Indicator	Alphanumeric	F/L
T	Cabinet Indicator	Alphanumeric	CAB
U	Book Indicator	Alphanumeric	BKI
V	Entry Date	YYYYMMDD	Entry Date
W	Exchange Code	Alphanumeric	exch_code

End of Day

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

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

Block Volume	U	1805	String	The number of contracts traded as Blocks.	*
EFP Volume	V	2	String	The number of contracts traded as Exchange-for-Physical.	*
EOO Volume	W	11	String	The number of contracts traded as Exchange-of-Options-for-Options.	*
EFR Volume	X	6	String	The number of contracts traded as Exchange-for-Risk.	*
EFS Volume	Y	24	String	The number of contracts traded as Exchange-of Futures-for-Swaps.	*
EFB Volume	Z	1	String	The number of contracts traded as Exchange-for-Basis.	*
EFM Volume	AA	42	String	The number of contracts traded as Exchange-for-Minis.	*
SUB Volume	AB	4	String	The number of contracts traded as Substitution-of-Futures-for-Forwards.	*
OPNT Volume	AC	1	String	The number of contracts traded as OTC Privately Negotiated Transactions.	*
TAS Volume	AD	101	String	The number of contracts traded as Trading-at-Settlement.	*
TAS Block Volume	AE	16	String	The number of TAS contracts traded as Blocks.	*
TAM Singapore Volume	AF	3	String	Trade-at-Marker volume for the Singapore marker.	*
TAM Singapore Block Volume	AG	0	String	Trade-at-Marker block volume for the Singapore marker.	*
TAM London Volume	AH	102	String	Trade-at-Marker volume for the London marker.	*
TAM London Block Volume	AI	6	String	Trade-at-Marker block volume for the London marker.	*
Globex Open Price	AJ	177.3	String	The opening price for the Globex session.	
Globex Open Price Bid/Ask Indicator	AK	B	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Globex Open Price Cabinet Indicator	AL	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Globex High Price	AM	174.5	String	Indicates the high price for the Globex session.	
Globex High Price Bid /Ask Indicator	AN	B	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Globex High Price Cabinet Indicator	AO	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Globex Low Price	AP	173.5	String	The low price for the Globex session.	
Globex Low Price Bid /Ask Indicator	AQ	A	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Globex Low Price Cabinet Indicator	AR	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Globex Close Price	AS	174.5	String	The closing price for the Globex session.	
Globex Close Price Bid/Ask Indicator	AT	A	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Globex Close Price Cabinet Indicator	AU	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	
Floor Open Price	AV	177.3	String	The opening price for the Floor session.	
Floor Open Price Bid /Ask Indicator	AW	A	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Floor Open Price Cabinet Indicator	AX	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	

Floor Open Second Price	AY	176	String	Lists a second price if there were multiple prices.	
Floor Open Second Price Bid/Ask Indicator	AZ	B	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	*
Floor High Price	BA	177.3	String	The high price for the Floor session.	
Floor High Price Bid /Ask Indicator	BB	A	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Floor High Price Cabinet Indicator	BC	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Floor Low Price	BD	173.5	String	The low price for the Floor session.	
Floor Low Price Bid /Ask Indicator	BE	A	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Floor Low Price Cabinet Indicator	BF	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	*
Floor Close Price	BG	162.5	String	The closing price for the Floor session.	
Floor Close Price Bid /Ask Indicator	BH	B	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Floor Close Price Cabinet Inidicator	BI	CAB	Null, CAB	Indicates that the price is based off a Cabinet (CAB) price.	
Floor Close Second Price	BJ	177.7	String	Lists a second price if there were multiple prices.	
Floor Close Second Price Bid/Ask Indicator	BK	A	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	
Floor Post-Close Price	BL	173.5	String	The post-close price for the Floor session.	*
Floor Post-Close Price Bid/Ask Indicator	BM	B	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	*
Floor Post-Close Second Price	BN	174.3	String	Lists a second price if there were multiple prices.	*
Floor Post-Close Second Price Bid/Ask Indicator	BO	B	Null, B, A, N, $	Indicates that the price is based off a trade (null), Bid (B), Cabinet ($), Ask (A), or Nominal (N) price.	*
Delta	BP	0.986	String	If an option, the Delta for the contract.	*
Implied Volatility	BQ	0.291	String	If an option, the Implied Volatility for the contract.	
Last Trade Date	BR	20120817	YYYYMMDD	The last day the contract can trade.	*

Block Trades

Extract Name	Description	Expected Values/Format	Example: Outright Future	Example: Outright Option	Example: Spread Future	Example: Spread Option
Trade Date	Date the transaction was reported.	CCYYMMDD	20110630	20110629	20110523	20090117
Trade Time	Time the transaction was executed.	HH:MM:SS	10:37:21	11:27:45	3:45:08	7:30:00
Reported Time	Time the transaction was reported.	HH:MM	10:40	11:27	3:45	7:30
Contract Symbol	Trading symbol.	String	CLX1	LOQ1	EDZ2	ZEX9
Product Code	Product family.	String	CL	LO	ED	ZE
Asset Class	Highest level of grouping.	String	Energy	Energy	Interest Rates	Interest Rates
Market Sector	Market in which product trades.	String	Crude Oil	Crude Oil		

Description	Textual description of the product.	String	Crude Oil Future	Crude Oil Options	Eurodollar Future	Eurodollar Options
Product Type	The type of product.	Future, Option	Future	Option	Future	Option
Contract Year	Expiration year.	Number	2011	2011	2012	2010
Contract Month	Expiration month.	Number	12	8	12	12
Strike Price	Strike price, if option.	Number		79.00		98.25
Put/Call	Type of option.	Put, Call, Blank if Future		Put		Call
Exchange Code	The exchange that lists the product.	XNYM= New York Mercantile Exchange XCEC= Commodities Exchange Center XCME= Chicago Mercantile Exchange XCBT= Chicago Board Of Trade	XNYM	XNYM	XCME	XCME
Trade Price	The agreed upon price.	Number	100.75	10.00	-10.50	45.00
Trade Quantity	The agreed upon quantity. This field reflects block trade quantity and not the total number of individual contracts traded.	Number	800	1000	8000	5000
Trade Source	The source of the trade.	Floor, ClearPort	ClearPort	Floor	Floor	Floor
Spread Type Code	Type of spread, if multiple legs.	BF CF DN FB FO OB OR PB PK PS SP SR Blank if not a spread			BF	SR

Spread Type Description	Description of the spread code.	Butterfly Condor Delta Neutral Futures Bundle Futures v. Options Options Bundle Risk-Reversal Bundle Pack Butterfly Pack Pack v. Pack Intra-commodity Strip Blank if not a spread.			Butterfly	Strip
2nd Leg (if applicable)						
Contract Symbol 2	Same as above, for second leg.	Same as above, for second leg.			EDZ3	ZEH0
Product Code 2	Same as above, for second leg.	Same as above, for second leg.			ED	ZE
Asset Class 2	Same as above, for second leg.	Same as above, for second leg.				
Market Sector 2	Same as above, for second leg.	Same as above, for second leg.				
Descriptio n 2	Same as above, for second leg.	Same as above, for second leg.			Eurodollar Future	Eurodollar Option
Product Type 2	Same as above, for second leg.	Same as above, for second leg.			Future	Option
Contract Year 2	Same as above, for second leg.	Same as above, for second leg.			2013	2010
Contract Month 2	Same as above, for second leg.	Same as above, for second leg.			12	3
Strike Price 2	Same as above, for second leg.	Same as above, for second leg.				98.25
Put/Call 2	Same as above, for second leg.	Same as above, for second leg.				Call
Exchange Code 2	Same as above, for second leg.	Same as above, for second leg.			XCME	XCME
Trade Price 2	ONLY available for spread type code DN and FO.	Same as above, for second leg.			-10.5	
Trade Quantity 2	ONLY available for spread type code DN and FO.	Same as above, for second leg.			8000	
3rd Leg (if applicable)						
Contract Symbol 3	Same as above, for third leg.	Same as above, for third leg.			EDZ4	ZEH0
Product Code 3	Same as above, for third leg.	Same as above, for third leg.			ED	ZE
Asset Class 3	Same as above, for third leg.	Same as above, for third leg.			Interest Rates	Interest Rates
Market Sector 3	Same as above, for new leg.	Same as above, for third leg.				
Descriptio n 3	Same as above, for third leg.	Same as above, for third leg.			Eurodollar Future	Eurodollar Option

Product Type 3	Same as above, for third leg.	Same as above, for third leg.			Future	Option
Contract Year 3	Same as above, for third leg.	Same as above, for third leg.			2014	2010
Contract Month 3	Same as above, for third leg.	Same as above, for third leg.			12	3
Strike Price 3	Same as above, for third leg.	Same as above, for third leg.				98.25
Put/Call 3	Same as above, for third leg.	Same as above, for third leg.				Call
Exchange Code 3	Same as above, for third leg.	Same as above, for third leg.			XCME	XCME
4th Leg (if applicable)						
Contract Symbol 4	Same as above, for fourth leg.	Same as above, for fourth leg.				ZEU0
Product Code 4	Same as above, for fourth leg.	Same as above, for fourth leg.				ZE
Asset Class 4	Same as above, for fourth leg.	Same as above, for fourth leg.				
Market Sector 4	Same as above, for fourth leg.	Same as above, for fourth leg.				
Descriptio n 4	Same as above, for fourth leg.	Same as above, for fourth leg.				Eurodollar Option
Product Type 4	Same as above, for fourth leg.	Same as above, for fourth leg.				Option
Contract Year 4	Same as above, for fourth leg.	Same as above, for fourth leg.				2010
Contract Month 4	Same as above, for fourth leg.	Same as above, for fourth leg.				10
Strike Price 4	Same as above, for fourth leg.	Same as above, for fourth leg.				98.25
Put/Call 4	Same as above, for fourth leg.	Same as above, for fourth leg.				Call
Exchange Code 4	Same as above, for fourth leg.	Same as above, for fourth leg.				XCME