



Market Data Platform FIX/FAST

CME Futures

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1. Instrument Naming Convention

CME Globex defines futures and options instruments in tag 107-SecurityDesc of the Security Definition (tag 35-MsgType=d). In each message, tag 107-SecurityDesc can be processed along with tag 48-SecurityID.

For additional information on Commodity Codes, please see:

http://www.cme.com/files/CME_Commodity_Codes_WEB.pdf

For information on Contract Specifications, please see:

http://www.cme.com/clr/contract_specifications.html

This site lists the Product Codes for the CME Globex if different from RTH (Regular Trading Hours, i.e., trading times for trading floor open outcry). This site also provides information regarding product listings, strike prices, expiration, etc.

1.1 Strategy Type Codes for CME Futures

The following table contains the Strategy Type codes for CME futures as defined in 762-SecuritySubType of the Security Definition (tag 35-MsgType=d) message.

Strategy Type Code	Description
SP	Futures Calendar
EQ	CME Equity Futures Calendar
FX	CME FX, GSCI and GSCI ER Futures Calendar
EC	CME HICP and CPI Futures Calendar
PK	Futures Pack
PS	Futures Pack Spread
PB	Futures Pack Butterfly
FB	Futures Bundle
BS	Bundle Spread
HZ	Futures Horizontal
BF	Butterfly
DF	Double Butterfly
CF	Futures Condor
MP	Month vs. Pack
IS	Futures Inter Commodity
FS	Futures Strip
C1	NYMEX 1:1 Crack
RT	COMEX Silver Calendar Spread

NOTE: The cover page was updated to reflect CME Group branding. No technical changes were made.