| DataMine

CME THIRD-PARTY SERVICES DOCUMENTATION CONTACT DATASETS DATASETS



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Query Product Details

Product code: query_order_record (108 columns)

Query API is an Asynchronous REST API that allows you to filter a table based on your desired parameters.

- Query Api Documentation
- Sample cURL Command
- Mandatory Parameters
- Optional Parameters

Sample cURL Command

Use your API ID for the credentials.

Sample Trades/Time & Sales Query

Mandatory Parameters

Mandatory parameters must be included in the request.

Parameter	Туре	Constraints
tradedate	date	[{"pattern":"[0-9]{4}-[0-9]{2}-[0-9]{2}","type":"pattern"}]
securityexchange	string	[{"pattern":"XNYM XCME XCBT XCEC","type":"pattern"}]
underlyingproduct	string	[{"pattern":"Commodity%2FAgriculture Currency Energy Equity Interest Rate Metals %22NOT_AVAILABLE%22","type":"pattern"}]

Optional Parameters

Optional parameters can be used to filter the data to be returned.

Q Search columns

Column	Туре	Description
level6askorder	INT	The order count for each ask level
level1askquantity	DECIMAL(22,9)	Quantity of Ask
impd_ind	STRING	Indicates if record is implied (Y/N)
level5bidquantity	DECIMAL(22,9)	Quantity of bid
level2askorder	INT	The order count for each ask level
level2bidprice	DECIMAL(22,9)	Bid price/rate
level4bidorder	INT	The order count for each bid level
level2biddisplayprice	STRING	Level 2 Bid Price in CME Globex Price Format
level1bidorder	INT	The order count for each bid level
level4biddisplayprice	STRING	Level 4 Bid Price in CME Globex Price Format
level3askquantity	DECIMAL(22,9)	Quantity of Ask
level2askdisplayprice	STRING	Level 2 Ask Price in CME Globex Price Format
level8bidorder	INT	The order count for each bid level
tradedisplayprice	STRING	Trade Price in CME Globex display price Price Format
level6askdisplayprice	STRING	Level 6 Ask Price in CME Globex Price Format
level7bidquantity	DECIMAL(22,9)	Quantity of bid
level10askprice	DECIMAL(22,9)	Ask Price/Rate
level10biddisplayprice	STRING	Level 10 Bid Price in CME Globex Price Format
level4askdisplayprice	STRING	Level 4 Ask Price in CME Globex Price Format
level8askdisplayprice	STRING	Level 8 Ask Price in CME Globex Price Format
level5askquantity	DECIMAL(22,9)	Quantity of Ask
level9askdisplayprice	STRING	Level 9 Ask Price in CME Globex Price Format
level9askorder	INT	The order count for each ask level
level9bidquantity	DECIMAL(22,9)	Quantity of bid
totaltradedquantity	DECIMAL(22,9)	This is the cumulative quantity traded during the session
level7askprice	DECIMAL(22,9)	Ask Price/Rate
level6askprice	DECIMAL(22,9)	Ask Price/Rate
level2askprice	DECIMAL(22,9)	Ask Price/Rate

Column	Туре	Description
level3askprice	DECIMAL(22,9)	Ask Price/Rate
level5askorder	INT	The order count for each ask level
transacttime	TIMESTAMP	Start Transaction Time of the last event security participated in. Sent as number is nanoseconds since Unix Epoch.
nanotime	INT	Transaction Times converted to Nano time
level3bidprice	DECIMAL(22,9)	Bid price/rate
level8biddisplayprice	STRING	Level 8 Bid Price in CME Globex Price Format
level9biddisplayprice	STRING	Level 9 Bid Price in CME Globex Price Format
level5biddisplayprice	STRING	Level 5 Bid Price in CME Globex Price Format
level6bidprice	DECIMAL(22,9)	Bid price/rate
level7bidprice	DECIMAL(22,9)	Bid price/rate
symbol	STRING	Symbol or Contract Name, can be specified, if serves as unique identifier
securityexchange	STRING	Market used to help identify an instrument
tradequantity	DECIMAL(22,9)	Quantity traded
inst_und_prod_typ	STRING	Indicates type of underlying security
hightradedisplayprice	STRING	Price of highest trade of session in CME Globex Display Price Format
level1biddisplayprice	STRING	Level 1 Bid Price in CME Globex Price Format
level7askquantity	DECIMAL(22,9)	Quantity of Ask
asset	STRING	Asset - Underlying asset code or Product Code
marketsegmentid	STRING	Identifies the market segment. Populated for all CME Globex instruments
level1askdisplayprice	STRING	Level 1 Ask Price in CME Globex Price Format
instrumentsequencenumber	STRING	Message Sequence Number
level7bidorder	INT	The order count for each bid level
level5askdisplayprice	STRING	Level 5 Ask Price in CME Globex Price Format
level2bidquantity	DECIMAL(22,9)	Quantity of bid

Column	Туре	Description
tradeflag	STRING	Type of market data report
isuserdefinedinstrument	STRING	If instrument is user defined will contain 'Y'. Otherwise is not sent or contains 'N'
level4bidquantity	DECIMAL(22,9)	Quantity of bid
level10bidorder	INT	The order count for each bid level
lowtradeprice	DECIMAL(22,9)	Price of lowest trade of session
level9askquantity	DECIMAL(22,9)	Quantity of Ask
level4askorder	INT	The order count for each ask level
hightradeprice	DECIMAL(22,9)	Price of highest trade of session
level10askorder	INT	The order count for each ask level
level2askquantity	DECIMAL(22,9)	Quantity of Ask
level10bidquantity	DECIMAL(22,9)	Quantity of bid
level3bidorder	INT	The order count for each bid level
level1askorder	INT	The order count for each ask level
tradedate	DATE	Trade Session Date. Sent as number of days since Unix epoch (Jan. 1, 1970) local time.
level6bidquantity	DECIMAL(22,9)	Quantity of bid
level10askdisplayprice	STRING	Level 10 Ask Price in CME Globex Price Format
level10bidprice	DECIMAL(22,9)	Bid price/rate
tradeprice	DECIMAL(22,9)	Price at which trade executed
level6bidorder	INT	The order count for each bid level
level10askquantity	DECIMAL(22,9)	Quantity of Ask
level4askquantity	DECIMAL(22,9)	Quantity of Ask
underlyingproduct	STRING	Indicates the product complex
maturitymonthyear	STRING	This field provides the actual calendar date for contract maturity - month and year
level8askorder	INT	The order count for each ask level
level4askprice	DECIMAL(22,9)	Ask Price/Rate
level5askprice	DECIMAL(22,9)	Ask Price/Rate
level8askprice	DECIMAL(22,9)	Ask Price/Rate
currencycode	STRING	3-character ISO 4217 Currency Code (e.g. JPY)
level1askprice	DECIMAL(22,9)	Ask Price/Rate

Column	Туре	Description
securityid	STRING	Unique Security ID
level9askprice	DECIMAL(22,9)	Ask Price/Rate
level3askorder	INT	The order count for each ask leve
level6biddisplayprice	STRING	Level 6 Bid Price in CME Globex Price Format
hour	INT	Hour message was received (Use internally to partition the dataset)
level8bidquantity	DECIMAL(22,9)	Quantity of bid
level7biddisplayprice	STRING	Level 7 Bid Price in CME Globex Price Format
level1bidprice	DECIMAL(22,9)	Bid price/rate
level8bidprice	DECIMAL(22,9)	Bid price/rate
level4bidprice	DECIMAL(22,9)	Bid price/rate
level5bidprice	DECIMAL(22,9)	Bid price/rate
level6askquantity	DECIMAL(22,9)	Quantity of Ask
level9bidprice	DECIMAL(22,9)	Bid price/rate
securitytype	STRING	Indicates type of security
volume	DECIMAL(22,9)	Calculate Trade Volume (Quantity Ratio Multiplier)
level2bidorder	INT	The order count for each bid leve
level3biddisplayprice	STRING	Level 3 Bid Price in CME Globex Price Format
atask	STRING	Used to identify whether the orde initiator is an aggressor or not in trade.
level5bidorder	INT	The order count for each bid leve
level1bidquantity	DECIMAL(22,9)	Quantity of bid
level3bidquantity	DECIMAL(22,9)	Quantity of bid
level7askorder	INT	The order count for each ask leve
level9bidorder	INT	The order count for each bid leve
level3askdisplayprice	STRING	Level 3 Ask Price in CME Globex Price Format
level7askdisplayprice	STRING	Level 7 Ask Price in CME Globex Price Format
lowtradeddisplayprice	STRING	Price of lowest trade of session i CME Globex Display Price Forma
level8askquantity	DECIMAL(22,9)	Quantity of Ask





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Contact Us →

CME Group / Chicago HQ Phone: +1 312 930 1000

Toll Free (US Only): +1 866 716 7274

Global Offices →

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