



# Derivatives Price Data Specification

January 2018

## 1 Overview

cmdtyData's historical derivatives price data offering is an end-of-day pricing product offered by Barchart Solutions. This specification provides an overview of the files subscribers to the service will receive – which are delivered in csv format. Please contact [info@cmdtydata.com](mailto:info@cmdtydata.com) or your sales representative for a sample file.

## 2 Symbol Mappings & Contract Specifications

Please reference the following web service to pull contract information and symbology. The fields below apply only to this web service.

- <http://extras.ddfplus.com/futures>

Field	Type	Explanation
Future Root	alpha	Root symbol found in standard Barchart symbology. Used primarily if a user would like to link data available through the cmdtyData historical derivatives database with streaming prices via Barchart.
Root CRB	alpha	Root symbol for the cmdtyData service. CRB is the legacy organization this data was associated with.
Description	str	Name of the contract or instrument
Exchange	str	Name of the exchange where the instrument is listed or primarily traded on
Exchange Symbol	str	Native symbol from the exchange where the instrument is listed or primarily traded on
Futures Unit	int	Not in use for this dataset
Options Unit	int	Not in use for this dataset
Category	str	Product categorization as specified by Barchart
Open Interest	int	Consolidated open interest for that root symbol
Futures Value	str	Futures contract multiplier
Options Value	str	Options contract multiplier
Contract Month	int	Month code for the corresponding product. The futures month code can be one of the following:  “F” = January “G” = February “H” = March “J” = April “K” = May “M” = June “N” = July “Q” = August “U” = September “V” = October “X” = November

		<p>“Z” = December “Y” = Cash</p> <p>If the month code is a capital letter then the price data is open, high, low, close, volume.</p> <p>If the month code is a lower case letter then the price data is prior day contract volume and open interest.</p>
Contract Year	int	Year of the contract
Contract IsLeadMonth	bool	<p>If True then the contract is defined as most active among all eligible contract months for a specific root contract. There is only one configuration available.</p> <p>Configuration: Contract becomes lead month when the sum of <math>OpenInterest(T-1) + Volume(T) + Volume(T-1)</math> is the greatest among all contract months tied to that root symbol. Note that within our historical system this "lead contract" is not able to flip between contract months.</p>
Contract Open Interest	int	Open interest specific to that contract month
Contract Expires	datetime	Date of contract expiration

### 3 File Format for Pricing Data

The standard format of the futures daily files is comma delimited.

Example:

NQ,Y,11/11/2003,1412.5,1418.46,1401.45,1409.64  
 NQ,Z2003,11/11/2003,1416.5,1420,1402,1411.5,232322  
 NQ,z2003,11/10/2003,223801,260154  
 NQ,H2004,11/11/2003,1416.5,1422.5,1406.5,1415,23  
 NQ,h2004,11/10/2003,56,1191  
 NQ,dvl,11/10/2003,223857,261345

Field	Type	Explanation
Future CRB	alpha	Root symbol for the cmdtyData service. CRB is the legacy organization this data was associated with.
Contract Month	int	<p>Month code for the corresponding product. The futures month code can be one of the following:</p> <p>“F” = January            “G” = February            “H” = March            “J” = April            “K” = May            “M” = June            “N” = July            “Q” = August            “U” = September            “V” = October</p>

		<p>“X” = November  “Z” = December  “Y” = Cash  “dvl” = Composite volume and open interest record</p> <p>If the month code is a capital letter then the price data is open, high, low, close, volume.</p> <p>If the month code is a lower case letter then the price data is prior day contract volume and open interest.</p>
Price Date	date	<p>Ten (10) character buffer with format MM/DD/YYYY.</p> <p>Volume date is typically the date of the prior business day, except for holidays and other occasions when the market was closed in such cases the date is adjusted to reflect the actual previous trading date.</p>
Open	int	Opening price for Price Date
High	int	High price for Price Date
Low	int	Low price for Price Date
Close	int	Closing price for Price Date
Volume	int	Volume for Price Date
Volume (dvl record)	int	The dvl record is the composite volume and open interest which is the total volume and open interest for all active futures contracts for the commodity.
Open Interest (dvl record)	int	The dvl record is the composite volume and open interest which is the total volume and open interest for all active futures contracts for the commodity.