Changes in CME and CFE Futures symbology

To: CME Globex, CME Block Trades, and CFE subscribers

Changes

To improve the CME and CFE feeds, we implemented the following symbology changes for all CME Globex, CME Block Trades, and CFE products:

1. Products are now changed to have two-digit maturity year. It will allow to avoid confusions between products expiring in 2010s and products expiring in 2020s.
2. Namespaces are now added for all symbols so as to avoid intersection of product codes from different exchanges.

Example:

Product name	Current symbol	New symbol
E-mini S&P 500 Futures, Mar-19	/ESH9	/ESH19:XCME
E-mini S&P 500 Futures (continuous product)	/ES	/ES:XCME
Light Sweet Crude Oil Futures, Mar-19	/CLH9	/CLH19:XNYM
Light Sweet Crude Oil Futures (continuous product)	/CL	/CL:XNYM
Gold Futures, Feb-19	/GCG9	/GCG19:XCEC
Gold Futures (continuous product)	/GC	/GC:XCEC
Corn Futures, Mar-19	/ZCH9	/ZCH19:XCBT
Corn Futures (continuous product)	/ZC	/ZC:XCBT
CBOE Volatility Index (VIX) Futures, Feb-19	/VXG9	/VXG19:XCBF
CBOE Volatility Index (VIX) Futures (continuous product)	/VX	/VX:XCBF

The list of namespace values match existing MIC values:

- For CME: XCME
- For NYMEX: XNYM
- For COMEX: XCEC
- For CBOT: XCBT
- For CFE: XCBF

Please note, that futures options and futures spreads symbols will be modified in the similar manner.

Effective Date

These changes will take effect as of **February 3, 2019**. The changes are backward incompatible.

We allow **parallel migration** period to allow time to make necessary changes: starting **early November, 2018**, both symbologies will be available. Legacy symbols will be disabled on February 3, 2019. Please make sure to subscribe to new symbols by this date.

Affected Feeds and Services:

- CME Globex, CME Block Trades: real-time and delayed feeds
- Cboe Futures (CFE): real-time and delayed feeds
- IPF service
- Historical services

If you have any questions concerning these changes, please contact support@dxfeed.com.