




CME DATAMINE

WHEN PRECISION MATTERS.

	<p>PRECISION Tick by tick, time-stamped to the centisecond</p>				<p>DEPTH Top five messages for all CME Globex-traded products</p>
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Comprehensive historical market data – straight from the source.

The more precise your data, the more impressive your results. CME DataMine offers the most comprehensive, authoritative price information available on select CME Group contracts. With a broad array of data types, including market depth and top-of-book, CME DataMine provides the exact fuel that algorithmic trading engines require.

- Test and tune the predictive quality of trading algorithms
- Evaluate/benchmark historic quality of fills
- Evaluate/backup internal databasing of market data

Choose from the following data types direct from CME Group:

Data now available for all CME, CBOT, NYMEX and COMEX products.

- **Market Depth (Top Five) Data** – Provides all of the CME Group Market Data messages needed to recreate the book (five-deep) and trade data for any CME Globex traded product time-stamped to the centisecond.
- **Top-of-Book (BBO) Data** – Contains all top bid, bid size, top ask, ask size, last trade, trade volume and time-stamp data for CME Globex traded products.
- **Time and Sales Data** – Contains the official record of trade times and prices. Electronic records also include trade sizes.
- **End-of-Day Data** – Contains all of the official closing information for CME Group contracts (open, high, low, close, open interest, volume and implied volatilities).

Update your databases today

And keep them updated with a daily or monthly subscription. FTP delivery is now available.

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“Precision is everything.
That’s why I rely on market
data from CME DataMine.”

Dr. Robert Almgren,
Founder, Quantitative Brokers

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“We believe that with
CME DataMine we have
been able to advance
our research by nearly
two years.”

Richard Franklin,
Boronia Capital

For more information on CME DataMine, visit www.cmegroup.com/datamine.

New Liquidity Data Bank (LDB)

CME Group now offers traders a powerful tool for analyzing volume. This in-depth data source reveals a more precise image of market activity. LDB is an application that summarizes and reports trade data by the Customer Trade Indicator (CTI) code and is used by trading companies to analyze trading patterns. The CTI specifies whether a trade has been executed by a Member trading for their own account, a Clearing Firm trading for its proprietary account, a Member trading for another member, or all others. This data, currently for CBOT products only, is produced every 30 minutes during regular trading hours and every 15 minutes during Electronic Trading Hours.

With LDB, you can:

- Understand which traders are driving the volume and at what prices
- Find out what type of customers (CTI 1, 2, 3, and 4) are buying or selling over different time frames
- Discover who is providing liquidity and what prices are trading the highest volume
- Access intraday updates
- And much more

[For more information on LDB, visit \[www.cmegroup.com/datamine\]\(http://www.cmegroup.com/datamine\).](http://www.cmegroup.com/datamine)

Historical credit default swaps (CDS)

CMA DataVision uses a new methodology for price verification, based on observed real-time indicative prices sourced from CMA's Buy-Side Data Consortium – 30 leading buy-side firms including hedge funds, asset managers and the buy-side desks of leading global investment banks.

With historical data from DataVision, you can:

- Produce accurate Flash P&L, research and analytics
- Obtain a clean time series to feed financial models
- Perform historical Value at Risk (VaR) and correlation calculations
- Analyze historical CDS price data from January 2004 – present



[For more information on historical CDS data, visit \[www.cmegroup.com/cma\]\(http://www.cmegroup.com/cma\).](http://www.cmegroup.com/cma)
