




CME DATAMINE

WHEN PRECISION MATTERS.

	PRECISION Tick by tick, time-stamped to the centisecond		RELIABILITY Accurate data straight from the source		DEPTH Top five messages for all CME Globex-traded product
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Comprehensive historic 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:

- **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, including CME, CBOT and NYMEX products, time-stamped to the centi-second.
- **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 including CME, CBOT and NYMEX 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 and implied volatilities).

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"Precision is everything.
That's why I rely on market
data from CME DataMine."
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**Dr. Robert Almgren,
Founder, Quantitative Brokers**

Update your databases today

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

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

Historical credit default swaps (CDS) data is now available through CMA, a CME Group company.

For more information on historical CDS data, visit www.cmegroup.com/cma.

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