



# CME DataMine Product Offering

## 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.

The following is a listing of CME Group products with historical data available through CME DataMine as of January 1, 2011.

### Commodities

#### Grain and Oilseed

Corn Futures  
Corn Options  
Mini-sized Corn Futures  
Mini-sized Soybean Futures  
Mini-sized Wheat Futures  
Oat Futures  
Oat Options  
Rough Rice Futures  
Rough Rice Options  
South American Soybean Futures  
Soybean Futures  
Soybean Options  
Soybean Crush Futures  
Soybean Crush Options  
Soybean Meal Futures  
Soybean Meal Options  
Soybean Oil Futures  
Soybean Oil Options  
Wheat Futures  
Wheat Options

#### Dairy Spot Markets

Butter Spot Call Futures  
Cheese Spot Call Futures  
**Lumber and Pulp**  
Random Length Lumber Futures  
Random Length Lumber Options  
Wood Pulp Futures  
Wood Pulp Options  
**Dairy**  
Butter Futures  
Butter Options  
Cash-Settled Butter Futures  
Cash-Settled Butter Options  
Cash III Milk Futures  
Cash III Milk Options  
Cash IV Milk Futures  
Cash IV Milk Options  
Dry Whey Futures  
Dry Whey Options  
Nonfat Dry Milk Futures  
Nonfat Dry Milk Options

#### Livestock

Feeder Cattle Futures  
Feeder Cattle Options  
Frozen Pork Bellies Futures  
Frozen Pork Bellies Options  
Lean Hogs Futures  
Lean Hogs Options  
Live Cattle Futures  
Live Cattle Options  
**Commodity Index**  
Dow Jones AIG Excess Return  
Commodity Index  
S&P-GSCI Futures  
S&P-GSCI Options  
S&P-GSCI Excess Return Index Futures  
**Economic Events**  
Nonfarm Payroll Futures  
Nonfarm Payroll Option

### Ethanol

#### Energy Futures and Options

Cash-Settled Ethanol Options  
Ethanol Futures  
Ethanol Options  
Ethanol Calendar Swap Options  
Ethanol Gulf Coast Basis Swaps  
Ethanol Los Angeles Basis Swaps  
Ethanol New York Harbor Basis Swaps

For more information on CME DataMine, visit [cmegroup.com/datamine](http://cmegroup.com/datamine).  
To place an order, email [dataminesales@cmegroup.com](mailto:dataminesales@cmegroup.com).

## Equity Index

### U.S. Index Futures

Big Dow DJIA (\$25)  
 Dow (\$10)  
 E-mini Dow (\$5)  
 E-mini NASDAQ - 100  
 E-mini NASDAQ Biotechnology  
 E-mini NASDAQ Composite  
 E-mini S&P (Dollar)  
 E-mini S&P (Euro)  
 E-mini S&P Midcap 400  
 E-mini S&P Smallcap 600  
 Financial SPCTR  
 NASDAQ - 100  
 S&P 500  
 S&P / Citigroup Growth  
 S&P / Citigroup Value  
 S&P Midcap 400  
 S&P Smallcap 600  
 Technology SPCTR

### American-Style Equity Index Options

Dow (\$10)  
 E-mini Dow (\$5)  
 E-mini NASDAQ - 100  
 E-mini S&P (Dollar)  
 E-mini S&P Midcap 400  
 E-mini S&P Smallcap 600  
 NASDAQ - 100  
 S&P 500  
 S&P 500 / Citigroup Growth  
 S&P 500 / Citigroup Value  
 S&P Midcap 400

### International Index Futures

E-mini FTSE / Xinhua China 25  
 E-mini MSCI EAFE  
 E-mini MSCI Emerging Markets  
 E-mini S&P Asia 50  
 Nikkei 225 (Dollar)  
 Nikkei 225 (Yen)

### International Index Options

Nikkei 225 (Dollar)

### Trakrs Futures

TRAKRS BXY  
 TRAKRS PIMCO CRR  
 TRAKRS PIMCO SPTR  
 TRAKRS ROGERS

### ETF Futures

iShares Russell 2000 Index Fund Futures  
 PowerShares QQQ  
 Standard & Poors Depository Receipts (SPDR)  
**European-Style EOM Options**  
 E-mini S&P 500 EOM  
 S&P 500 EOM

## FX

### FX Futures

Australian Dollar Futures (AUD/USD)  
 Australian Dollar American Options (AUD/USD)  
 Australian Dollar / Canadian Dollar Futures (AUD/CAD)  
 Australian Dollar / Japanese Yen Futures (AUD/JPY)  
 Australian Dollar / New Zealand Dollar Futures (AUD/NZD)  
 Brazilian Real Futures (BRL/USD)  
 Brazilian Real Cash Settled Options (BRL/USD)  
 British Pound Futures (GBP/USD)  
 British Pound European Options (GBP/USD)  
 British Pound / Japanese Yen Futures (GBP/JPY)  
 British Pound / Swiss Franc Futures (GBP/CHF)  
 Canadian Dollar Futures (CAD/USD)  
 Canadian Dollar European Options (CAD/USD)  
 Canadian Dollar / Japanese Yen Futures (CAD/JPY)  
 Chinese Renminbi Futures (RMB/USD)  
 Chinese Renminbi Cash Settled Options (RMB/USD)  
 Chinese Renminbi / Euro Futures (RMB/EUR)  
 Chinese Renminbi / Euro Cash Settled Options (RMB/EUR)  
 Chinese Renminbi / Japanese Yen Futures (RMB/JPY)  
 Chinese Renminbi / Japanese Yen Cash Settled Options (RMB/JPY)  
 CME\$INDEX Futures  
 CME\$INDEX Options

Czech Koruna Futures (CZK/USD)  
 Czech Koruna American-Style Options (CZK/USD)  
 E-mini Euro FX Futures  
 E-mini Japanese Yen Futures  
 Euro FX Futures (EUR/USD)  
 Euro FX European Options (EUR/USD)  
 Euro FX / Australian Dollar Futures (EUR/AUD)  
 Euro FX / Australian Dollar American-Style Options (EUR/AUD)  
 Euro FX / British Pound (EUR/GBP)  
 Euro FX / British Pound American-Style Options (EUR/GBP)  
 Euro FX / Canadian Dollar (EUR/CAD)  
 Euro FX / Canadian Dollar American-Style Options (EUR/CAD)  
 Euro FX / Czech Koruna (CZK/EUR)  
 Euro FX / Czech Koruna American-Style Options (CZK/EUR)  
 Euro FX / Hungarian Forint (HUF/EUR)  
 Euro FX / Hungarian Forint American-Style Options (HUF/EUR)  
 Euro FX / Japanese Yen (EUR/JPY)  
 Euro FX / Japanese Yen American-Style Options (EUR/JPY)  
 Euro FX / Norwegian Krone (EUR/NOK)  
 Euro FX / Norwegian Krone American-Style Options (EUR/NOK)

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 To place an order, email [dataminesales@cmegroup.com](mailto:dataminesales@cmegroup.com).

Euro FX / Polish Zloty (PLN/EUR)  
Euro FX / Polish Zloty American-Style Options (PLN/EUR)  
Euro FX / Swedish Krona (EUR/SEK)  
Euro FX / Swedish Krona American-Style Options (EUR/SEK)

Euro FX / Swiss Franc (EUR/CHF)  
Euro FX / Swiss Franc American-Style Options (EUR/CHF)

Hungarian Forint Futures (HUF/USD)  
Hungarian Forint American-Style Options (HUF/USD)

Israeli Shekel Futures (ILS/USD)  
Israeli Shekel American-Style Options (ILS/USD)

Japanese Yen Futures (JPY/USD)  
Japanese Yen European-Style Options (JPY/USD)

Korean Won Futures (KRW/USD)  
Korean Won American-Style Options (KRW/USD)

Mexican Peso Futures (MXN/USD)  
Mexican Peso American-Style Options (MXN/USD)

New Zealand Dollar Futures (NZD/USD)  
New Zealand Dollar American-Style Options (NZD/USD)

Norwegian Krone Futures (NOK/USD)  
Norwegian Krone American-Style Options (NOK/USD)

Polish Zloty Futures (PLN/USD)  
Polish Zloty American-Style Options (PLN/USD)

Russian Ruble Futures (RUB/USD)  
Russian Ruble Cash-Settled Options (RUB/USD)

South African Rand Futures (ZAR/USD)  
South African Rand American-Style Options (ZAR/USD)

Swedish Krona Futures (SEK/USD)  
Swedish Krona American-Style Options (SEK/USD)

Swiss Franc Futures (CHF/USD)  
Swiss Franc European-Style Options (CHF/USD)

Swiss Franc / Japanese Yen Futures (CHF/JPY)

#### Premium-Quoted FX Options

Australian Dollar Futures (AUD/USD)  
Australian Dollar American-Style Options (AUD/USD)

Brazilian Real Futures (BRL/USD)  
Brazilian Real Cash-Settled Options (BRL/USD)

Canadian Dollar Futures (CAD/USD)  
Canadian Dollar European Style Options (CAD/USD)

Chinese Renminbi Futures (RMB/USD)  
Chinese Renminbi Cash-Settled Options (RMB/USD)

Chinese Renminbi / Euro Futures (RMB/EUR)  
Chinese Renminbi / Euro Cash-Settled Options (RMB/EUR)

Chinese Renminbi / Japanese Yen Futures (RMB/JPY)  
Chinese Renminbi / Japanese Yen Cash-Settled Options (RMB/JPY)

CME\$INDEX Futures  
CME\$INDEX American-Style Options

Czech Koruna Futures (CZK/USD)  
Czech Koruna American-Style Options (CZK/USD)

Euro FX Futures (EUR/USD)  
Euro FX European-Style Options (EUR/USD)

Euro FX / British Pound Futures (EUR/GBP)  
Euro FX / British Pound American-Style Options (EUR/GBP)

Euro FX / Czech Koruna Futures (CZK/EUR)  
Euro FX / Czech Koruna American-Style Options (CZK/EUR)

Euro FX / Hungarian Forint Futures (HUF/EUR)  
Euro FX / Hungarian Forint American-Style Options (HUF/EUR)

Euro FX / Japanese Yen Futures (EUR/JPY)  
Euro FX / Japanese Yen American-Style Options (EUR/JPY)

Euro FX / Polish Zloty Futures (PLN/EUR)  
Euro FX / Polish Zloty American-Style Options (PLN/EUR)

Euro FX / Swiss Franc Futures (EUR/CHF)  
Euro FX / Swiss Franc American-Style Options (EUR/CHF)

Hungarian Forint Futures (HUF/USD)  
Hungarian Forint American-Style Options (HUF/USD)

Israeli Shekel Futures (ILS/USD)  
Israeli Shekel American-Style Options (ILS/USD)

Japanese Yen Futures (JPY/USD)  
Japanese Yen European-Style Options (JPY/USD)

Korean Won Futures (KRW/USD)  
Korean Won American-Style Options (KRW/USD)

Mexican Peso Futures (MXN/USD)  
Mexican Peso American-Style Options (MXN/USD)

New Zealand Dollar Futures (NZD/USD)  
New Zealand Dollar American-Style Options (NZD/USD)

Polish Zloty Futures (PLN/USD)  
Polish Zloty American-Style Options (PLN/USD)

Russian Ruble Futures (RUB/USD)  
Russian Ruble Cash-Settle Options (RUB/USD)

South African Rand Futures (ZAR/USD)  
South African Rand American-Style Options (ZAR/USD)

Swiss Franc Futures (CHF/USD)  
Swiss Franc European-Style Options (CHF/USD)

#### Volatility-Quoted FX Options

Australian Dollar Futures (AUD/USD)  
Australian Dollar American-Style Options (AUD/USD)

British Pound Futures (GBP/USD)  
British Pound European-Style Options (GBP/USD)

Canadian Dollar Futures (CAD/USD)  
Canadian Dollar European-Style Options (CAD/USD)

Euro FX Futures (EUR/USD)  
Euro FX European-Style Options (EUR/USD)

Japanese Yen Futures (JPY/USD)  
Japanese Yen European-Style Options (JPY/USD)

Swiss Franc Futures (CHF/USD)  
Swiss France European-Style Options (CHF/USD)

## Interest Rates

### STIR Futures and Options

1-Month LIBOR Futures  
 1-Month LIBOR Options  
 30-Day Federal Funds Futures  
 30-Day Federal Funds Options  
 3-Month Overnight Index Swaps (OIS)  
 Binary Options on the  
   Target Federal Funds Rate  
 Eurodollar Futures  
 Eurodollar Options  
 Eurodollar 5-Year E-Mini Bundle  
 Eurodollar Calendar  
   Spread Options (CSOs)  
 Euroyen Futures  
 Euroyen Options  
 Euroyen LIBOR Futures  
 Mini-Sized Eurodollar Futures

### U.S. Treasury Futures and Options

10-Year U.S. Treasury Note Futures  
 10-Year U.S. Treasury Note Options  
 13-Week T-Bill Futures  
 13-Week T-Bill Options  
 2-Year U.S. Treasury Note Futures  
 2-Year U.S. Treasury Note Options  
 30-Year U.S. Treasury Bond Futures  
 30-Year U.S. Treasury Bond Options  
 5-Year U.S. Treasury Note Futures  
 5-Year U.S. Treasury Note Options  
 Japanese Government Bond  
   (JGB) Futures

### SWAP Futures and Cleared Swaps

2-Year Swap Rate Futures  
 CBOT 10-Year Interest Rate Swap Futures  
 CBOT 10-Year Interest Rate Swap Options  
 CBOT 30-Year Interest Rate Swap Futures  
 CBOT 5-Year Interest Rate Swap Futures  
 CBOT 5-Year Interest Rate Swap Options  
 CBOT 7-Year Interest Rate Swap Futures  
 CME 10-Year Swap Rate Futures  
 CME 5-Year Swap Rate Futures  
 CME Cleared EUR Interest Rate Swaps  
 CME Cleared EUR Overnight Index Swaps  
 CME Cleared USD Interest Rate Swaps  
 CME Cleared USD Overnight Index Swaps

### Interest Rate Index Futures

CDR Liquid 50 NAIG Index Futures  
 CME Lehman Brothers U.S.  
   Aggregate Index  
 Credit Index Event Contracts  
 Eurozone HICP Futures Futures

## Real Estate Products (Alternative Investments)

### U.S. Commercial Real Estate

S&P / GRA Commercial  
   Real Estate Futures  
 S&P / GRA Commercial  
   Real Estate Options

### U.S. Housing

S&P / Case-Schiller  
   Home Price Index Futures  
 S&P / Case-Schiller  
   Home Price  
 Index Options

## Weather Products (Alternative Investments)

### Temperature

Asia-Pacific Monthly Weather Futures  
 Asia-Pacific Monthly Weather Options  
 Asia-Pacific Seasonal Weather Futures  
 Asia-Pacific Seasonal Weather Options  
 Canadian Monthly Weather  
   Cooling Futures  
 Canadian Monthly Weather  
   Cooling Options  
 Canadian Monthly Weather  
   Heating Degree Day (HDD) Futures  
 Canadian Monthly Weather Heating  
   Degree Day (HDD) Options  
 Canadian Seasonal Strip Weather Cooling  
   Degree Day (CAT) Futures  
 Canadian Seasonal Strip Weather Cooling  
   Degree Day (CAT) Options  
 Canadian Seasonal Strip Weather Heating  
   Degree Day (HDD) Futures  
 Canadian Seasonal Strip Weather Heating  
   Degree Day (HDD) Options  
 European Monthly Weather  
   CAT Futures  
 European Monthly Weather  
   CAT Options

European Monthly Weather Heating  
   Degree Day (HDD) Futures  
 European Monthly Weather Heating  
   Degree Day (HDD) Options  
 European Seasonal Strip Weather  
   CAT Futures  
 European Seasonal Strip Weather  
   CAT Options  
 European Seasonal Strip Weather Heating  
   Degree Day (HDD) Futures  
 European Seasonal Strip Weather Heating  
   Degree Day (HDD) Options  
 U.S. Monthly Weather Cooling Degree Day  
   (CDD) Futures  
 U.S. Monthly Weather Cooling Degree Day  
   (CDD) Options  
 U.S. Monthly Weather Heating Degree Day  
   (HDD) Futures  
 U.S. Monthly Weather Heating Degree Day  
   (HDD) Options  
 U.S. Seasonal Strip Weather Cooling  
   Degree Day (CDD) Futures  
 U.S. Seasonal Strip Weather Cooling  
   Degree Day (CDD) Options  
 U.S. Seasonal Strip Weather Heating  
   Degree Day (HDD) Futures  
 U.S. Seasonal Strip Weather Heating  
   Degree Day (HDD) Options  
 Weekly Weather Futures  
 Weekly Weather Options

### Snowfall

Monthly Snowfall Futures  
 Monthly Snowfall Options  
 Seasonal Strip Snowfall Futures  
 Seasonal Strip Snowfall Options

### Hurricanes

Hurricane Futures  
 Hurricane Options

### Frost

Monthly Frost Days Futures  
 Monthly Frost Days Options  
 Seasonal Frost Days Futures  
 Seasonal Frost Days Options

**Energy****NYMEX Energy****Physically Settled Contracts**

Light Sweet Crude Oil Futures  
 Light Sweet Crude Oil Options  
 Natural Gas Last-Day Futures  
 Natural Gas Last-Day Options  
 RBOB Gasoline Futures  
 RBOB Gasoline Options  
 Heating Oil Futures  
 Heating Oil Options  
 Propane Futures  
 Singapore 380cst Fuel Oil  
 Gulf Coast Gasoline Futures  
 Gulf Coast Ultra Low Sulfur Diesel  
 (ULSD) Futures  
 New York Harbor Ultra Low Sulfur Diesel  
 (ULSD) Futures  
 Russian Export Blend Crude Oil (REBCO)

**Cash Settled Contracts**

Light Sweet Crude Oil Futures  
 Light Sweet Crude Oil Options  
 Natural Gas Last-Day Futures  
 Natural Gas Last-Day Options  
 Natural Gas Penultimate  
 RBOB Gasoline Futures  
 RBOB Gasoline Options  
 Heating Oil Futures  
 Heating Oil Options  
 Brent Crude Oil Futures  
 Brent Crude Oil Last-Day Futures  
 Crack Spread Futures  
 PJM Electricity - Monthly  
 Contract Futures  
 Uranium Futures  
 miNY Crude Oil Futures  
 miNY Crude Oil Options  
 miNY Natural Gas Futures  
 miNY Natural Gas Options  
 miNY Gasoline Futures  
 miNY Gasoline Options  
 miNY Heating Oil Futures  
 miNY Heating Oil Options

**Metals****COMEX Metals****Cash Settled Contracts**

Asian Gold Futures  
 Asian Platinum Futures  
 Asian Palladium Futures  
 miNY Gold Futures  
 miNY Gold Options  
 miNY Copper Futures  
 miNY Copper Options  
 miNY Silver Futures  
 miNY Silver Options  
 HRC Steel

**Physically Settled Contracts**

Gold Futures  
 Copper Futures  
 Silver Futures  
 Aluminum  
 Platinum Futures  
 Palladium Futures

**SOFTS****NYMEX Softs****Cash Settled Contracts**

Cocoa Futures  
 Coffee Futures  
 Cotton Futures  
 No. 11 Sugar Futures



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