

CME DATAMINE

WHEN PRECISION MATTERS.



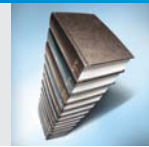
PRECISION

Tick by tick, time-stamped to the millisecond



RELIABILITY

Accurate data straight from the source



DEPTH

Direct from the trading engine

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 Data** – Provides all of the CME Group Market Data messages needed to recreate the book (five to ten deep on futures, two to three deep on options) and trade data for any CME Globex traded product, time-stamped to the millisecond and direct from the trading engine.
- **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 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.

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



CMA DataVision™

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

* CTI code definitions:

CTI 1 Individual Member Proprietary Trading (Locals) Transaction initiated and executed by an individual member for his own account, for an account he controls, or for an account in which he has ownership or financial interest.

CTI 2 Clearing or Non-Clearing Member Firm Proprietary Trading Transactions executed for the proprietary account.

CTI 3 Individual Member for Another Individual Member Transactions where an individual member or authorized trader executes for the personal account of another individual member, for an account the other individual member controls or for an account in which the other individual member has ownership or financial interest.

CTI 4 Non-Member Customer Transactions: Any transaction not meeting the definition of CTI 1, 2 or 3. (These should be non-member customer transactions).

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