

CME DataMine

CME DataMine is the official source of the most comprehensive price information available for CME Group markets. With a broad array of data types including Market Depth, End-of-Day, Block Trades, and more, CME DataMine provides the information customers need to discover insights and capture market opportunity. To support this use of CME historical data, DataMine provides comprehensive user resources.

Resources

The following information is available to support your use of CME Group DataMine data from start to finish.

- [CME DataMine Pre-Purchase Information](#)
 - [Available Dates & Formats](#)
 - [Sample Files](#)
- [CME DataMine Self-Service Platform](#)
 - [CME Group Login](#)
 - [How to use Self-Service Platform](#)
- [CME DataMine Post-Purchase Information](#)
 - [Delivery Options](#)
 - [API ID Set-Up](#)
 - [Reference Data API](#)
 - [Sample API Calls](#)
 - [Security Definition Files](#)
 - [Data Layout Guides](#)
- [CME DataMine Support](#)
 - [Contact Support](#)
 - [Inquiries](#)
 - [General FAQ](#)

CME DataMine Datasets

Follow the links below to access information for a specific dataset.

- [Block Trades](#)
- [Bitcoin](#)
- [End of Day](#)
- [Eris PAI](#)
- [GovPX](#)
- [GovPX End-of-Day](#)
- [Market Depth](#)
- [MBO FIX](#)
- [Nex/BrokerTec](#)
- [Packet Capture \(PCAP\)](#)
- [Time & Sales](#)
- [Top of Book - BBO](#)
- [Volume and Open Interest](#)
- [STL INT Settlements](#)

CME DataMine Services

Follow the links below to access information about a specific service.

- [Order Book Search](#)