Time and Sales

Time and Sales files provide information on trades, as well as bids or offers that better the traded prices. This dataset contains the official record of trade times and prices, in addition to quantities on electronic trades only.

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Dates Available

Time and Sales data is available on four exchanges in CSV format from as early as 1982.

By Exchange

Exchange	Open Date	Close Date
CME		
Electronic	6/26/1992	Present
Pit	1/4/1982	Present
CBOT		
Electronic	11/23/2003	Present
Pit	1/2/1995	Present
NYMEX		
Electronic	12/1/1999	Present
Pit	12/1/1999	11/25/2019
COMEX		
Electronic	12/1/1999	Present
Pit	12/1/1999	Present

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By Product

Filter availability by product here.

Sample Files

	Agriculture	Energy	Equity	Foreign Exchange	Interest Rates	Metals
Futures	Corn | 11/5/12	Light Sweet Crude Oil (WTI) | 11/5/12	E-Mini S&P 500 (Dollar) | 11/5/12	EUR/USD | 11/5/12	Eurodollar | 11/5/12	Gold | 1/10/11
Options	Corn | 11/5/12	Light Sweet Crude Oil (WTI) | 11/5/12	E-Mini S&P 500 (Dollar) | 11/5/12	EUR/USD | 11/5/12	Eurodollar | 11/5/12	Gold | 1/10/11

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Field Number	Data Field	Format	Heading on Extract File	Description
A	Trade Date	YYYYMMDD	T.Date	

B	Trade Time	HHMMSS	T.Time	
C	Trade Sequence Number	Numeric	Sequence	
D	Session Indicator	E,R	Session Ind	
E	Ticker Symbol	Alphanumeric	Symbol	
F	Future/Option/Index Indicator	F,P,C,I	C/P/F	
G	Contract Delivery Date	YYMM	Contract Delivery	
H	Trade Quantity	Numeric	Volume	
I	Strike Price	Numeric	Strike Price	
J	Trade Price	Numeric	T.Price	
K	Ask Bid Type	Alphanumeric	A/B	Indicates for Bids (B)/ Offers (A) N= Nominal Price (same as previous price) D= Cabinet Ask
L	Indicative Quote Type	Alphanumeric	IND	Indicative Market Quotes (I)
M	Market Quote	Alphanumeric	MKQ	Indicator for Market Quotes (M)
N	Close Open Type	Alphanumeric	C/O	Indicator for Open (O)/ Close (C)
O	Valid Open Exception	Alphanumeric	VOE	Indicator for Special Open (O) 2 through 5= Open Exception Signifies the numb of reopens of the market
P	Post Close	Alphanumeric	PC	Indicator for prices traded after the market close (P) Y= Yes, Post Close
Q	Cancel Code Type	Alphanumeric	CAN	Indicator for canceled prices C= Cancel Quote X= Corrected Cancelled Quote
R	Insert Code Type	Alphanumeric	INS	Indicator for Inserted Prices (I) I= Inserted Quote/ Trade
S	Fast Late Indicator	Alphanumeric	F/L	Indicator for Fas/ Late Market F= Fast B= Fast and Late at the same time T= Time is the reason for fast/last condition
T	Cabinet Indicator	Alphanumeric	CAB	Indicator for cabinet trades C= Cabinet Trade Z= True Zero Price -= Negative Cab Price 0-9= CAB 0 through CAB 9
U	Book Indicator	Alphanumeric	BKI	Indicator for Book Quotes (B) A= Ask B= Bid
V	Entry Date	YYYYMMDD	Entry Date	
W	Exchange Code	Alphanumeric	exch_code	

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FAQ

How far back do you maintain Time & Sales records?

The start date of Time & Sales records is dependent on the product, the oldest of which dates back to 1982. Product start dates can be found here.

Why is there no volume in my Time & Sales Regular Trade Session (pit) files?

Regular trade session files for T&S data from CME and CBOT do not have volume statistics as trade quantities are not recorded on a transaction-by-transaction basis.

Are bids and asks included in Time and Sales files?

Not all bids and offers are contained in Time and Sales files, but offers that occur at or below the previous last price are included. These prices are indicated with an "A" in the Ask/Bid Type data field (see the Time and Sales Record Layout for more information on Time & Sales fields). Bids that occur at or above the previous last price are flagged with a "B" in the Ask/Bid Type data field.

If I purchase daily updates of Time & Sales data, will I get historical data as well?

No. When an order is placed for daily updates of Time & Sales data, the first file included will be generated for the start date of the subscription. However, files are maintained in customer API directories for 30 days, enabling the customer to reference previous day's data.

What are the Bids and Offers in the tick data?

Bids (B) are buy quotes and offers (A) are sell quotes. Bids (B) are offers to buy and Offers (A) are offers to sell. Bids and Offers reflected in Time and Sales are only those quotes that create a "last" and only appear when the bid is higher than the last sale or when the ask is lower than the last sale.

What time zone is the data stamped to?

NYMEX/COMEX T&S data is in Eastern Time (ET) until April 27, 2007 when it was converted to CT. CME/CBOT T&S data is in CT.

What is the timestamp granularity for each data type?

Time and Sales records have timestamps to the second.

How are trades within the same second aggregated in T&S data?

Trades that happen in the same second are each given a specific sequence number and are ordered in the same sequence that they were sent out over the market data feed.

Why am I seeing a volume discrepancy between my EOD and Time and Sales (T&S) data?

There can be differences in volumes due to inclusion/exclusion of trade quantities from different venues and trade types.

What is the significance of the trade sequence number?

The trade sequence number lists the order of records in the Time and Sales file. It does not correlate to the FIX sequence number. Each tradable product in the Time and Sales file has its own sequence number and every new file sent each day has a new set of sequence numbers.

Why do I see occasional bids and asks in the Time and Sales files?

CME Group flags Time and Sales records that contain a bid price which is at or above the previously traded price or an offer price which is at or below the previously traded price.

What do the field headings mean?

Time and Sales headers display Commodity, Trade Date, Time and Price. For CME Globex Time and Sales, Quantity is added to the aforementioned headers.

Why is there no volume associated with RTH commodities?

RTH is an Open Outcry environment. Volume is not reported for any transaction. Only time and price are entered into the price reporting system by the market reporter.

What is sequence of record in these files?

These files are derived from FIX protocol. Therefore, the sequence number is the official record of sequence. A user should always sort by sequence number and not timestamp when using these files.

What does an "I" stand for?

"I" represents an Inserted price. A price may be inserted when there is a gap in the sequence of executed trades.

What does it mean for ETH ticks to have volume of 0?

An ETH tick with volume quantity of "0" indicates no trade was executed. This record is an example of an indicative price quote; that is, no trade occurred, but the market is "indicated"

What does the "X" or "C" stand for?

"X" represents a cancelled price and "C" represents a corrected price.

How can I make a chart using this data?

You must have software designed for charting to import the data files.

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