

Top of Book - BBO

Designed for those looking to better understand CME Globex liquidity, Top-of-Book contains all top bid, bid size, top ask, ask size, last trade, trade volume, and time-stamp data for CME Globex-traded products. This dataset includes best bids and best offers, with corresponding volume, for all CME Globex products.

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Dates Available

Top of Book data is available on four exchanges in ASCII format from as early as 1999.

By Exchange

Exchange	Open Date	Close Date
CME (Electronic)	11/1/2004	Present
CBOT (Electronic)	1/14/2008	Present
NYMEX (Electronic)	12/1/1999	Present
COMEX (Electronic)	12/1/1999	Present

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By Product

Filter availability by product [here](#).

Layout Guides

Field Number	Data Field	Start Position	End Position	Length	Description
1	Trade Date	1	8	8	YYYYMMDD- Day the trade or quote was entered
2	Trade Time	9	14	6	HHMMSS- Time the trade or quote was entered in the system
3	Trade Sequence Number	15	22	8	##### - sequence the quote or trade was entered into the system
4	Session Indicator	23	23	1	(R/E) Indicates the Regular (PIT) or Electronic (GLOBEX) trading session
5	Ticker Symbol	24	26	3	The product code
6	FOI Indicator	27	27	1	Futures (F) / Options (O) - Indicates the type of market data
7	Delivery Date	28	31	4	(YYMM) Indicates the month the contract expires
8	Trade Quantity	32	36	5	Number of contracts available for trade or traded
9	Strike Price	37	43	7	The strike or exercise price of the option, if applicable
10	Strike Price Decimal Locator	44	44	1	Decimal place indicator for strike price
11	Trade Price	45	51	7	Indicates actual price traded
12	Trade Price Decimal Locator	52	52	1	Decimal place indicator for traded price
13	Ask/Bid Type	53	53	1	Indicates for Bids (B) / Offers (A)

14	Indicative Quote Type	54	54	1	Indicative Market Quotes (I)
15	Market Quote	55	55	1	Indicator for Market Quotes (M)
16	Close/Open Type	56	56	1	Indicator for Open (O) / Close (C)
17	Valid Open Exception	57	58	2	Indicator for Special Open (O)
18	Post Close	59	59	1	Indicator for prices traded after the market close (P)
19	Cancel Code Type	60	60	1	Indicator for canceled prices (X)
20	Insert Code Type	61	61	1	Indicator for Inserted prices (I)
21	Fast/Late Indicator	62	62	1	Indicator for Fast/Late Market (F)
22	Cabinet Indicator	63	63	1	Indicator for cabinet trades (\$)
23	Book Indicator	64	64	1	Indicator for Book quotes (B)
24	Entry Date	65	70	6	YYMMDD - Entry date of trade

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Sample Files

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

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FAQ

The CME DataMine Top of Book files (Best Bid/Offer) provide the top bid, bid volume, ask, ask volume, last trade price, and last trade volume of the order book for all CME Globex traded products.

How far back do you maintain Top of Book (BBO) records?

Data goes back to 2004 for CME, 2008 for CBOT, and 1999 for NYMEX and COMEX. Specific product start dates can be found [here](#).

Do the Top of Book files contain the same trade information as the Time & Sales files?

Yes, the Time&Sales information is a subset of the Top of Book data. Top of Book has the added benefit of providing the best bids and offers in addition to trade information.

Are spreads included in the Top of Book files?

Exchange Defined option spreads are displayed in outright options files.

Do you have this data for all instruments?

This data is available for all CME Globex-traded instruments.

What is the format of the Top of Book files?

CME DataMine Top of Book files are currently available exclusively in ASCII format. A file layout guide and examples are available [here](#).

What is the granularity of the timestamp for orders and trades?

Trades and orders are time stamped to the second.

Does Top of Book come from the same source as Market Depth and Time & Sales data?

Top of Book and Time & Sales files are produced from internal post-trade processing system. Market Depth files come directly from our FIX /FAST market data platform. The granularity of timestamps for the data offerings are different due to the sources.

How are trades aggregated in the Top of Book files?

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 do trades vary from "bundled" to "unbundled" over time?

This was a result of multi-step internal technology changes and was consistent for all products. Prior to 2011, trades of the same price were bundled together before market data was released. When this system was retired in 2011, trades became unbundled. With the 2015 introduction of MDP 3.0 and Trade Summary message, traded quantity became consolidated for the aggressor/price/instrument. Trades will remain bundled until further notice.

What does it mean if no (B) or (A) is present?

Lack of a (B) or (A) indicates a trade was executed.

If I purchase daily updates of Top of Book data, will I get historical data as well?

No. When an order is placed for daily updates of Top of Book data, the first file included will be generated for the start date of the subscription. Historical data is sold individually of DataMine update subscriptions.

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