CME DataMine Support

CME Group provides a number of customer service teams to assist Datamine users.

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Contact Support

For all customer support inquieries related to CME Datamine production issues please contact the **Global Command Center (GCC)**.

Contact Details	Hours (Central Time)
Email: Global Command Center (GCC) United States: +1 800 438 8616 Eurote: +44 20 7623 4747 Asia: +65 6532 5010	Sun 14:00 - Fri 16:30

For all customer support inquiries related to the CME Datamine API or 24/7 Bitcoin Market Data Access please contact our **API Certification and Development Team (CSET)**

Contact Details	Hours (Central Time)
Email: CSET - CME Globex United States: +1 312 930 2322 Europe: +44 20 3379 3803 Asia: +65 6593 5593	Sun 16:00 - Fri 16:30

For all customer support inquiries related to CME Log In or API IDs, please contact **Enterprise Application & Systems Entitlements (EASE)**

Contact Details	Hours (Central Time)
Email: EASE United States: +1 312 456 1560 Europe: +011 44 203 379 3802 Asia: +011 65 6593 5536	Sun 17:00 - Fri 17:00

For all customer inquiries related to CME Datamine Sales please contact the **Market Tech Sales Team**: MarketTechSales@cmegroup.com

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Inquiries

CME Group strives to offer leading historical data and market data services to customers. Please let us know if there are additional data, features, services or resources you would like to see from us. Your feedback is much appreciated.

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General FAQ
For specific FAQ on each dataset, visit the dataset pages.

Do you offer EFP (exchange for physical) datasets?

At this time we only offer EFP volume as part of the End-of-Day dataset.

Where can I find sample reports for all the available datasets?

Sample reports are provided under each dataset page. View sample data.

What historical data does CME have available?

- Time & Sales: Time & Sales contains the official record of trade times, prices and quantities (quantity only available on electronic trades) for CME products. Both puts and calls are included with each options product.
- End-of-Day: End-of-day data, sometimes referred to as settlement data, contains all of the official closing information for CME contracts (open, high, low, close, volume, open interest, and implied volatilities). Both puts and calls are included with each options product; both trading sessions (electronic and open outcry) are included with CME Globex data.
- Top of Book (BBO): CME Top of Book data is similar to Time & Sales, but contains all of the top-of-the-book data for CME Globex products. This includes top bid, bid size, top ask, ask size, last trade, trade volume and time-stamp.
- Market Depth (MD): CME Market Depth data provides all of the CME market data messages (MA messages) needed to recreate the Top 5 book for any electronically-traded CME product. In order to process these messages which show each delta in the book, the user will need to understand the CME logic for building the book. For more information, visit the MD page.
- Spread Data: Spread data provides a detailed record of all spread trades for a given product. Limited to intraday data only.
- Block Trades: This dataset offers historical futures and options block trades for CME, CBOT, NYMEX, and COMEX products, straight from our price reporting system. CME ClearPort and Open Outcry block trades are also included in this dataset.

How far back does the data go?

- Time & Sales: 1/1/1982 or contract inception if more recent
- End-of-Day: 1/1/1982 or contract inception if more recent
- Top of Book (BBO): 12/1/1999 or contract inception if more recent
- Market Depth: 1/1/2005 or contract inception if more recent
- Spread Data: 1/1/1999 or contract inception if more recent
- Block Trades: 1/2/2008 or contract inception if more recent

Why would I need CME historical data?

CME historical data fulfills a variety of client needs. Historical data can be used to analyze trading models, feed automated trading systems, perform advanced technical analysis, research, and so on. CME historical data is also useful in building up historical databases. CME historical data is straight from the source and highly accurate.

Is there any data available for free?

A limited amount of free historical data is available for download on the CME Group FTP site. This can be found at our website.

Can I get a sample of the data?

Yes. Data samples are available by data type on the DataMine website.

Where can I find the record layout guides?

Record layout guides, along with a data sample, are available by data type on the DataMine website.

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.

Is the record layout the same for each product/contract?

Yes. The record layout format is the same for each product/contract within that data type.

Do you offer discounts for large or bulk purchase?

We offer a discount for 12 month subscriptions that are paid for upfront, they receive two months free. Additionally we offer bulk packages for those purchasing an entire exchange.

Do you offer discounts for university students and employees?

Yes we do. For more information, contact: Market Technology Sales Team

What is the pricing for historical data?

Pricing varies based upon data type and duration of the data request. More pricing is available at www.cme.com/datamine.

How do I purchase this data?

Data can be purchased online via credit card at www.cme.com/datamine. If you wish to pay by alternative means, please contact us at historicaldata@cme.com.

What forms of payment are available?

The preferred method is via credit card; however, payment via an invoice may be arranged. Call 312-930-3178 to request payment by invoice.

What if I ordered the wrong data?

All sales are final. If you ordered the wrong data, a refund will be issued at CME's discretion. The data must be returned to CME. Please contact MarketTechSales@cmegroup.com for assistance.

How can I use this data? Can I redistribute this data?

CME does not currently restrict the distribution of historical End of Day or Time and Sales data either internally or externally. External redistribution requires vendor registration; more information on redistribution can be found here. CME does not permit external redistribution of BBO or MD.

If I do not have a CME Group Login can I still purchase data from the application?

CME Group requires that users log in with their CME Group Login (SSO) before making data purchases. User will also need to create an API ID for downloading purchased data.

CME Group Login account set-up

When ordering a dataset, can I choose specific contract months for each product?

No, for each product that is ordered, all contract months are included in the dataset.

When ordering options data, are both calls and puts included?

Yes, both are included. We do not deliver calls and puts separately.

When ordering options data, are the underlying futures included?

No, futures products must be purchased separately.

What is the minimum amount of data that I can purchase for each dataset?

You have the option to subscribe to one month or twelve months for each dataset. Files are then delivered daily as soon as they are available.

What are the subscription options for Historical Datasets?

You have the option to subscribe to one month or twelve months for each dataset. Files are then delivered daily as soon as they are available.

How will I receive the data?

All data is received via API delivery. To access your data via API, you must register for a CME Group Login and an API ID.

How do I get set up to start receiving my data via API?

1. Register for one CME Group Login ID
2. Register for one API ID:
    a. Log in to CME Group Login account
    b. In the top right corner, click on CME Group Login username and click "My Profile"
    c. Click "API Management"
    d. Click "Create API ID" and register
3. Email both CME Group Login ID and API ID to MarketTechSales@cmegroup.com

Can I receive ongoing historical data updates?

Yes, you can request periodic monthly or weekly updates through the online purchase process. Please contact us at dataminesales@cmegroup.com for a recurring subscription to BBO or Market Depth data.

Who do I contact for support issues?

Contact the Global Command Center (GCC) with support inquiries. View GCC contact information.