CME Market Data

Market data available from CME Group electronic platforms includes real-time market data available from the CME Market Data Platform and historical data available from CME DataMine as described below.

Market data is used to transmit market events such as bids, offers, and trades as well as instrument information and market statistics.

Use this search bar to search topics within CME Market Data.

CME Market Data Platform

Market data Platform (MDP) allows access to CME futures and options market data directly.

- Offers a dual-feed, User Datagram Protocol multicast architecture
- Allows highly efficient message delivery
- Is designed for scalability and flexible customer redistribution of market data messages
- Is a dissemination platform able to process increasing rates of market data messages

MDP supports the following market data formats:

- ITC 2.1 (industry format) for top-of-book trading floor data
- MDP 3.0 Simple Binary Encoded (SBE) FIX messages for CME Globex market data
- Streamlined SBE Market Data for non-actionable price data, including index prices and off-exchange trades

CME DataMine

Customers can purchase customized historical data with CME DataMine, the most comprehensive and authoritative historical price information available on select CME Group contracts providing:

CME Smart Stream on GCP

With CME Smart Stream on Google Cloud Platform (GCP), clients can access real-time CME Group market data feeds through native Google Cloud Platform services.

CME Data Insights

CME Data Insights is a suite of Simple Binary Encoding (SBE) market data channels. The Settlements and Valuations channels provide robust market data across CME Globex, OTC and floor venues.

CME Benchmark Administration Premium

CME Group supports CME Benchmark Administration Premium for CME Term SOFR Reference Rates.

CME Benchmark Administration Premium is available in the following connection options:

- Simple Binary Encoding (SBE) UDP Multicast
- CME Smart Stream on GCP SBE