

CME DataMine Pre-Purchase Information

This page provides requisite CME DataMine pre-purchase information.

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Open Dates of All Datasets by Exchange

All datasets are available from the listed open date to the present.

Visit the specific dataset pages for more information.

	CME		CBOT		NYMEX		COMEX	
	Electronic	Pit	Electronic	Pit	Electronic	Pit	Electronic	Pit
Market Depth	1/1/2005*		1/11/2008		3/7/2007		3/7/2007	
Top of Book - BBO	11/1/2004		1/14/2008		12/1/1999		12/1/1999	
Time and Sales	6/26/1992	1/4/1982	11/23/2003	1/2/1995	12/1/1999	12/1/1999	12/1/1999	12/1/1999
End of Day	1/4/1993	1/4/1982	8/28/2000	1/3/1972	6/25/1993	7/1/1986	7/2/1993	1/1/1975
Block Trades		1/26/2008		1/2/2008		10/5/2009		5/30/2009

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AWS IP Ranges

IPs can change at anytime and are not under CME Group control. If you are experiencing firewall issues, it is recommended that you open the entire AWS subnet. For documentation on this process, please visit the following AWS-advertised links:

- <http://docs.aws.amazon.com/general/latest/gr/aws-ip-ranges.html>
- <https://ip-ranges.amazonaws.com/ip-ranges.json>

Sample Files

Market Depth

	Agriculture	Energy	Equity	Foreign Exchange	Interest Rates	Metals
FIX (MDP3.0)						
• Futures	Soybean 3/15/16		E-mini SP 500 3/15/16	JPY/USD 3/15/16	Eurodollar 3/15/16	
• Future Spreads	Soybean 3/15/16		E-mini SP 500 3/15/16	JPY/USD 3/15/16		

• Options			E-mini SP 500 3/15/16	JPY/USD 3/15/16	Eurodollar 3/15/16	
• Option Spreads			E-mini SP 500 3/15/16	JPY/USD 3/15/16		
FIX						
• Futures	Corn 7/15/13	Light Sweet Crude Oil (WTI) 7/15/13	E-Mini SP 500 (Dollar) 7/15/13	EUR/USD 7/15/13	Eurodollar 7/15/13	Gold 7/15/13
• Options	Corn 7/15/13	Light Sweet Crude Oil (WTI) 7/15/13	E-Mini SP 500 (Dollar) 7/15/13	EUR/USD 7/15/13	Eurodollar 7/15/13	Gold 7/15/13
RLC						
• Futures	Corn 1/27/08 Corn 1/28/08	Light Sweet Crude Oil (WTI) 1/27/08 Light Sweet Crude Oil (WTI) 1/28/08	DJIA (\$10) 1/27/08 DJIA (\$10) 1/28/08	JPY/USD 1/27/08 JPY/USD 1/28/08	10-Year U.S. Treasury Notes 1/27/08 10-Year U.S. Treasury Notes 1/28/08 5-Year U.S. Treasury Notes 1/28/08 Eurodollar 1/27/08 Eurodollar 1/28/08	Gold 1/27/08 Gold 1/28/08
• Options		Henry Hub Natural Gas 1/28/08	E-mini SP 500 (Dollar) 1/28/08			

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MBO FIX

	Agriculture	Energy	Equity	Foreign Exchange	Interest Rates	Metals
MBO FIX (MDP 3.0)						
• Futures	Corn	Crude Oil	E-mini S&P 500	EUR/USD	Eurodollar	Gold
• Options	Corn	Crude Oil	E-mini S&P 500	EUR/USD	Eurodollar	Gold

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	Agriculture	Energy	Equity	Foreign Exchange	Interest Rates	Metals
Futures	Corn 1/10/11	Light Sweet Crude Oil (WTI) 1/10/11	E-Mini SP 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 SP 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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Time and Sales

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

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End of Day

	Agriculture	Energy	Equity	Foreign Exchange	Interest Rates	Metals
Futures	Corn 3/30/17	Light Sweet Crude Oil (WTI) 3/30/17	E-Mini SP 500 (Dollar) 3/30/17	EUR/USD 3/30/17	Eurodollar 3/30/17	Gold 3/30/17
Options	Corn 3/30/17	Light Sweet Crude Oil (WTI) 3/30/17	E-Mini SP 500 (Dollar) 3/30/17	EUR/USD 3/30/17	Eurodollar 3/30/17	Gold 3/30/17

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Block Trades

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Volume and Open Interest
Volume and Open Interest