

Time & Sales

The CME DataMine Time & Sales files provide information on trades as well as bids or offers that better the traded prices.

How far back do you maintain Time & Sales records?

The start date of Time & Sales records is dependent on the product. Product start dates can be found [here](#).

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

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

Why is there no volume in my CME/CBOT 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 .

What is the timestamp granularity for each data type?

Time and Sales records have timestamps to the second.

What time zone is the data stamped to?

NYMEX/COMEX T&S data from the RTH open outcry venue is in EST. The determining factor of RTH time zone is the location of the exchange which trades the product(s) in question. For example, Crude Oil is a NYMEX product and timestamps will be in EST. Corn is a CBOT product and timestamps from the RTH session will be in CST.

The same is not currently true for Globex ETH data. These files will all be in CST as the trade engine is synced across all exchanges.

What is the significance of the trade sequence number?

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

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.

Are bids and asks included in Time & Sales files?

Not all bids and offers are contained in Time & 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 & 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.

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

CME Group flags Time & 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.

Our Time & Sales offering also includes the opportunity to order a daily subscription in which files are automatically placed in the customer's FTP directory on a daily basis. Below are frequently asked questions from our Time & Sales subscription customers:

What time are files loaded to my FTP directory?

CME Group's process to distribute Time & Sales files to customer directories begins at midnight and is typically complete by 2am. Please be aware that the arrival time of files can vary considerably due to delays in upstream processes.

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 FTP directories for two weeks, enabling the customer to reference previous day's data.