

CQG Data Factory™

Accurate. Complete. Powerful.

Fast, Secure Delivery

CQG offers the industry's cleanest market data from over one-hundred exchanges worldwide. CQG's Data Quality group monitors the data twenty-four hours a day. Customers can access over twenty years of end-of-day market data and over seven years of intraday data, including:

- Price and volume data from more than sixty exchanges worldwide
- Time & Sales data (tick-by-tick, including bid/ask and settle)
- Intraday bar data (1-240 minute intervals)
- Daily bar data (open, high, low, and last)
- Daily volume and open interest data
- Trade volume with bid/ask size data

Additional data going back to the 1930s is also available.

Do you need it? We have it.

CQG offers these data categories:

- Futures (financial and commodities)
- Cash (commodities, currencies, and equity indices)
- Depth of Market
- Equities
- Treasuries

CQG Data Factory is online!

Access CQG's historical data at <https://www.cqgdatafactory.com>.

The screenshot shows the CQG Data Factory website interface. At the top, there is a navigation bar with links for Home, Shop Now, Pricing, Features & Markets, and Support. Below this is a search bar with fields for Username and Password, and a Sign In button. The main content area is titled "Symbol Search" and displays a table of search results. The table has columns for Exchange, CQG Symbol, Exchange, Title, Exch.Symbol, and Category. The results include various futures contracts such as Soybean Oil-Day Pit, Oil-All, and Fed Fund 30 Day (All Sessions). Below the search results, there is a "My List" section with a table of selected items, including X.US.IUSDJPY, F.US.CL, X.US.AUDUSD, and F.US.EP.

Exchange	CQG Symbol	Exchange	Title	Exch.Symbol	Category
Chicago Board of Trade	F.US.BO	Chicago Board of Trade	Soybean Oil-Day Pit	BO	Futures
	F.US.BOA		Oil-All	ZL	Futures
	F.US.C		Oil-Pit	C	Futures
	F.US.CNA		Soybean Sessions	ZC	Futures
	F.US.DFAA	Chicago Board of Trade	Industrials-All Sessions	ZD	Futures
	F.US.FFA	Chicago Board of Trade	Fed Fund 30 Day (All Sessions)	FF	Futures
	F.US.FV	Chicago Board of Trade	5 Yr US Treasury Notes - Pit	FV	Futures
	F.US.FVA	Chicago Board of Trade	5 Yr US Treasury Notes - All	FVA	Futures

Select	CQG Symbol	Exchange	Title	Exch.Symbol	Category
<input type="checkbox"/>	X.US.IUSDJPY	CQG FX Index	Japan (Yen) Index	iUSDJPY	Cash
<input type="checkbox"/>	F.US.CL	New York Mercantile Exchange	Crude Light-Pit	CL	Futures
<input type="checkbox"/>	X.US.AUDUSD	CQG Comprehensive FX	UNASSIGNED	AUD_USD_TM	Cash
<input type="checkbox"/>	F.US.EP	CME E Mini	E-Mini S&P 500	ES	Futures

CQG's Data Factory offers decades of historical data online. Traders can use Data Factory to import data into their CQG IC.

Questions?

- North America: 1-888-233-1173
- Europe: +44 (0) 20-7827-9500
- E-mail: dfsales@cqg.com

Worldwide Data

Futures

- Australian Securities Exchange (ASX)
- Bolsa de Mercadorias & Futuros (BM&FBOVESPA)
- Borsa Italiana
- CBOE Futures Exchange (CFE)
- Chicago Board of Trade (CBOT)
- Chicago Climate Futures Exchange (CCFE)
- Chicago Mercantile Exchange (CME)
- CME on Globex
- COMEX
- ELX Futures, L.P. (ELX)
- Eurex
- European Energy Exchange (EEX)
- Hong Kong Futures Exchange (HKFE)
- ICE Futures Canada
- ICE Futures Europe
- ICE Futures U.S.®
- Kansas City Board of Trade (KCBOT)
- Mexican Derivatives Exchange (MexDer)
- Minneapolis Grain Exchange (MGE)
- Montreal Exchange
- Multi Commodity Exchange of India (MCX)
- National Stock Exchange of India
- NASDAQ OMX
- New York Mercantile Exchange (NYMEX)
- NYSE Liffe
- OneChicago
- Osaka Securities Exchange (OSE)
- Singapore Exchange (SGX)
- Tokyo Financial Exchange (TFX)
- Tokyo Commodity Exchange (TOCOM)
- Tokyo Stock Exchange (TSE)
- Tokyo Financial Exchange (TFX)
- Turkish Derivatives Exchange (TurkDEX)

Equity, FX, & Other Sources

- Baltic Exchange (BALTIC)
- CBOE Market Data Indices
- CQG FX Index (FXI) & CQG FX
- Deutsche Börse
- DJ Indexes
- Euronext (EURNXT)
- European Climate Exchange (ECX)
- Government Statistics Quotes (COMP)
- London Metal Exchange (LME)
- Moscow Equities (MICEX)
- NASDAQ & NASDAQ Indices
- Need to Know News Essential™
- NYSE Amex
- NYSE Euronext
- Russian Trading System (RTS)
- Standard & Poor's Indices
- Swiss Exchange
- Toronto Stock Exchange (TSX)
- Xetra Euro Stars

Fixed Income

- Tullett Prebon Information

Use your Web browser to access top-quality historical data to:

- Browse symbols by exchange, type, title, and symbol
- Order daily bars or daily volume and open interest
- Order intraday bars from 1-240 minutes, intraday T&S, or trades and settles only
- Place orders and subscriptions online
- Save orders and subscriptions
- View the availability of daily and intraday data for each symbol
- Set the starting and ending dates for your order
- Turn a one-time order into a subscription
- View all available symbols
- View and modify your account information
- View order status
- View your current and past orders

Shopping Cart - One-time Order

Tip: Select dates for daily and intraday orders on separate lines. Click the "Add" link to the right of the date extraction columns to add as many date ranges as you like. Added too many? Click the "Del" link to remove the lines you don't wish to use.

Select	CQG Symbol	Title	Extract Start ?	Extract End ?	Addn'l Dates ?	Daily ?	Intraday ?			
						Bars	V&OI	Bars, min.	T&S	Trade Vol
<input type="checkbox"/>	X.US.IUSDJPY	Japan (Yen) Index	01/04/1971	08/17/2008	Add	<input type="checkbox"/>	-	<input type="checkbox"/>	<input type="checkbox"/>	-
<input type="checkbox"/>	F.US.CL	Crude Light-Pit	03/30/1993	08/17/2008	Add	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
<input type="checkbox"/>	X.US.AUDUSD	UNASSIGNED	01/04/1971	08/17/2008	Add	<input type="checkbox"/>	-	<input type="checkbox"/>	<input type="checkbox"/>	-
<input type="checkbox"/>	F.US.EP	E-Mini S&P 500	09/09/1997	08/17/2008	Add	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

4 Symbols in Cart

Use the CQG Data Factory Web site to set up your account, select your markets, modify and confirm your order, select the format and delivery, and check out. You will be notified via e-mail when your order is complete.

Data pricing

Standard pricing (per market per calendar month)

	Bonds, Cashes, & Futures	Equities
T&S	\$12.00/month	\$6.00/month
1 min. intraday	\$10.00/month	\$5.00/month
2-60 min. intraday	\$8.00/month	\$4.00/month
Daily bar	\$6.00/month	\$3.00/month
Daily V/OI	\$6.00/month	\$3.00/month

- Data is available on a per-commodity basis
- Each commodity may contain more than one contract month
- If requested at the time of order, daily volume and open interest can be provided at no additional charge
- Call for volume discounts

Contact Us

www.cqg.com | websales@cqg.com | Or call your CQG sales representative

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