



CQGDataFactory^(TM) Frequently Asked Questions and Answers

CQG DataFactory (www.cqgdatafactory.com) collects and maintains a database of futures and currency market activity from 1998 to present. We also provide data prior to 1998 upon special request. It contains data on agricultural, financial, petroleum, metals, foreign exchange rates, and stock market indices.

The database contains the same high quality data that CQG transmits to real-time data subscribers. The data can be purchased in the form of ASCII space separated, comma separated, and tab separated text files

Below are answers to some of our most frequently asked questions:

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Products, Types of Data and types of orders

Products

The CQG Data Factory can produce files in a variety of time intervals:

- **Time & Sales Data** (Tick Data) includes best bid/ask, trade and settlement prices. You can also add trade volume, which will include volume for each best bid/ask and trade.

- **Intraday Bar Data** (1-240 Minute Bars) includes open, high, low, close values for the intraday range you select. Intraday level data contain a field called “tick volume” which only indicates the number of price changes per interval not the number of contracts traded.
- **Daily Bar Data** includes open, high, low, close values for a particular day.
- **Daily Volume / Open Interest** includes total commodity volume and open interest. Contract volume and open interest is available for some instruments by special request.

Data File Names

The contract name is in the format F.US.PS, where the F is the type (F for future), US is the country code (US for all futures), PS is the CQG PC Symbol for a commodity (one or more characters). The naming convention for futures will usually follows the same format of the exchange. Although, some symbols become recycled; therefore we will make a small change. For cash contracts the contract name is in the format X.CC.PPSS, where X is the type (X for cash or index), CC is the country code, and PPSS is the CQG PC Symbol (4 or more characters). The type of data in each file is identified by a file name extension. The CQG contract name appears before the file name extension.

Examples:

F.US.CLEF10_20081210_20081218.ts

F - Future,

US - country code (United States),

CLE - CQG PC symbol (here: Crude Light Electronic),

F10 - January 2010 contract (see below for contract months abbreviations),

20081210_20081218 - YYYYMMDD this example includes data from December 10th through December 18th 2008,

.ts = file extension indicating data type (here: Time and Sales, see below for all available types)

another example:

X.US.SPC5_20081210_20081218.b05 - Standard and Poor's 500 index 5 minute bar data.

The contract month convention abbreviations are as following:

F - January

G - February

H - March

J - April

K - May

M - June

N - July

Q - August

U - September

V - October

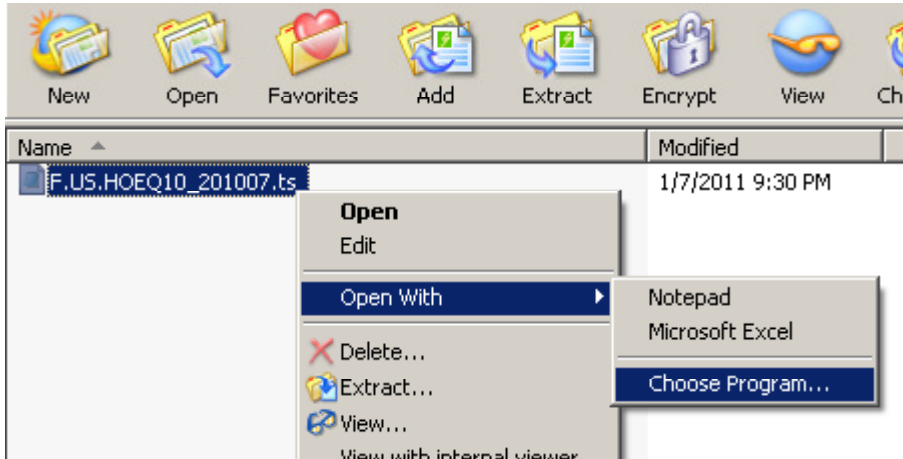
X - November

Z - December

File extensions/data types list:

- .ts - Time&Sales data. T&S with trade volume will have the same file extension
- .b01 - One minute bar data.
- .b05, .b120 - various intraday bar intervals will be reflected in the file extension
- .vd - volume bar data.
- .bd - daily bar data.

Some operating systems have default file associations that may try to treat our data files as files with different contents. One of the most recent examples is the file extension .ts that recent versions of Windows understand as MPEG video. If this is the case, you can bypass the default file association by using the right-click menu usually available with the option "Open with..." as in the screenshot below:



File Format of Time & Sales, Intraday Bar, and Daily Data

Time & Sales (CQG Tick Data)

Each record contains eight data fields (nine data fields if you select trade volume). The fields are:

1. CQG Contract Name (6-14 characters)
2. Trade Date YYYYMMDD
3. Session Indicator 1 character – 0=First Session, 1= Second Session, 2=Third Session
4. Transaction Time (U.S. Central Time). **For details please see section "Time resolution" below:**
HHMM: HH - hour, MM - minute
or HHMMSSMMM: HH - hour, MM - minute, SS - second, MMM - millisecond
5. Transaction Price
6. Transaction Type 1 character – B=Bid, A=Ask, T= Trade, S=Settlement
7. Market Indicator 1 character – F=Fast Market, N=Normal Market
8. Transaction Correction Indicator 1 character – E=Exchange delete I=Insert F= CQG Filter delete N=Normal
9. Trade volume

Example:

```

1      2      3 4      5      6 7 8 9
F.US.CLEG10,20081210,0,0011,8856,A,N,N,1
F.US.CLEG10,20081210,0,0013,5896,A,N,N,1
F.US.CLEG10,20081210,0,0151,5814,A,N,N,1
F.US.CLEG10,20081210,0,0207,5896,A,N,N,1

```

F.US.CLEG10,20081210,0,0207,5814,A,N,N,1

1 2 3 4 5 6 7 8 9
F.US.TYAM15,20150610,0,085320144*,125195,A,N,N,132
F.US.TYAM15,20150610,0,085320160,125195,A,N,N,21
F.US.TYAM15,20150610,0,085321904,125195,A,N,N,20
F.US.TYAM15,20150610,0,085321908,125200,A,N,N,225
F.US.TYAM15,20150610,0,085321912,125200,A,N,N,220
F.US.TYAM15,20150610,0,085322628,125195,B,N,N,1

* - please see section "Time resolution" below:

Intraday Bar Data

Each Intraday bar record contains eight data fields. The fields are:

Contract Name, 6-14 characters

Trade Date, 8 digits, YYYYMMDD

Timestamp, 4 digits, HHMM

Open, High, Low, Last price

Number of Price Changes, also referred to as tick volume (not to be confused with trade volume). Bars are built only for minutes where at least one trade was present. Minutes with no trades are not included in an intraday bar data.

Example:

F.US.CCEH11 20100202 1050 3244 3261 3244 3261 2
F.US.CCEH11 20100203 0700 3225 3225 3204 3204 4
F.US.CCEH11 20100203 0900 3250 3267 3242 3251 41

Daily Bar Data

Each daily record contains six data fields separated by one or more spaces. The fields are Contract Name, Date, Open, High, Low, and Last.

Example:

F.US.CLEF09 20081210 4240 4617 4189 4352
F.US.CLEF09 20081211 4405 4912 4328 4798
F.US.CLEF09 20081212 4700 4751 4332 4628
F.US.CLEF09 20081215 4677 5005 4410 4451

Volume & Open Interest (Daily)

Each Volume & Open Interest record contains four data fields separated by one or more spaces. The fields are Contract Name, Date, Commodity Volume, and Commodity Open Interest. Note: Commodity Volume and Commodity Open Interest are the sums of all Volume and Open Interest for all maturities of the commodity.

Example:

F.US.CLEF09 20081210 727092 1155232

We can provide contract volume & Open Interest if you choose to order a daily subscription. The fields will be Contract Name, Date, Contract Volume, Contract Open Interest, Commodity Volume, and Commodity Open Interest.

Example:

F.US.DBH09 20081218 577550 861282 493546 877004

Vol: Trade Volume and Bid Ask Size.

- This is generally available on electronic markets, but not on open outcry markets. Full trade volume is available when sent explicitly by the exchange, that is, not as cumulative volume.

Time resolution, timestamps, timezone and session times

Time resolution for majority of tick data provided by CQG DataFactory is with a 1-minute precision. Sub-minute timestamps may be available for some for some instruments from May 2013. Some data that was not recorded with millisecond resolution may be presented in a sub-minute format with actual empty seconds and milliseconds, as shown below:

F.US.TYAM15 20150610 0 085300000 125195 A N N 21
F.US.TYAM15 20150610 0 085300000 125195 A N N 20
F.US.TYAM15 20150610 0 085300000 125200 A N N 225

Please note, that data extracts with sub-minute timestamp resolution generally takes much longer time and in some cases may not be available at all, depending on the instrument. In case when data extract with sub-minute timestamp is not available, data for your order may be delivered with pre-extracted packaged data in the old timestamp format of HHMM. If sub-minute timestamp resolution is absolutely necessary for your purposes, please inquire about the possibility to obtain it prior to placing your order.

There is an ongoing effort to expand sub-minute data offering and you are welcome to inquire about availability of high-resolution data for specific instruments and specific time periods. Regardless of the granularity of the timestamp, all CQGDataFactory data is collected without aggregation and exact sequence of prices within each minute is preserved as received from exchanges.

All time stamps are US Central Time Zone (Chicago). We observe Central Standard Time (UTC -06) and Daylight Saving Time (UTC -05) when appropriate. Timestamps on data from exchanges in other time zones and territories are also adjusted for their respective periods of daylight savings time.

Session times information

Cashes

The foreign exchange currencies have three sessions:

16:00 – 23:59 Asian

00:00 – 06:59 European

07:00 – 15:59 American

Futures

Futures contracts such as CLE, which trade overnight have a similar pattern. The sessions for Crude Light on GLOBEX are:

17:00 – 08:00 Globex Night

08:00 – 13:30 Globex Day

13:30 – 16:15 Globex

```
F.US.CLEQ09 20081210 0 0759 5316 B N N 1
F.US.CLEQ09 20081210 0 0759 5315 B N N 1
F.US.CLEQ09 20081210 0 0759 5314 B N N 1
F.US.CLEQ09 20081210 1 0800 5312 B N N 1
F.US.CLEQ09 20081210 1 0800 5314 B N N 1
F.US.CLEQ09 20081210 1 0800 5313 B N N 1

F.US.CLEQ09 20081210 1 1329 5251 B N N 3
F.US.CLEQ09 20081210 1 1329 5296 S N I 0
F.US.CLEQ09 20081210 2 1330 5253 B N N 3
F.US.CLEQ09 20081210 2 1330 5254 B N N 2
```

Data Delivery

CQG DataFactory offers data delivery through FTP. Data also can be delivered to you by special request on CD or DVD disk. This comes at no charge, but your correct mailing address has to be verified prior to shipment of data.

Before ordered data can be delivered, four conditions must be satisfied. 1) A valid order including specific symbols, dates, and formats must be placed. 2) New customers have to register so that a billable account is created. You can do this by using the following link: <https://www.cqgdatafactory.com/?page=register> Filling in this form will result in an email from dfsales@cqg.com address. Please, make sure that it is added to the list of valid email addresses in your mail client or any email filtering software you may use. Once you receive an email confirmation just click the link and your account will be activated3) Billing (preferably to credit card if non-CQG customer) must be completed satisfactory. 4) The data extraction from the database needs to be completed, and the file posted to your FTP directory.

It is important to download your data and save it to your computer as soon as possible. Your data is going to be stored on our FTP site for 10 days. Once it's been removed, you can request a re-extraction of your order for a 25% re-extraction fee. After a month from the original date of order placement, re-extraction will be charged at full original price.

Downloading Data

Upon completion of your order, you will receive an email that will contain a link to your file that will look like this:

```
ftp://dfclient:GetmyData!@ftp.cqgdatafactory.com/98ba1740118d8dd3387df82d58ca52
95/20121025/sample.Special.12345.1.zip
```

In most cases you can click on the link and your system will take you to the download automatically. However, sometimes your mail client may treat this link as a potential network

security issue and block access to the file. To get access to the file you can copy complete link and paste it into your browser address field. Alternatively you can use the information that's embedded into the link and connect to our server manually. Below is a description of individual parts of this download link:

server address: ftp.cqgdatafactory.com

login: dfclient

password: GetmyData!

your personal folder: 98ba1740118d8dd3387df82d58ca5295 - note, that you will have to substitute this example folder name with the actual folder name that came in your email, as this is your identification token.

Once you are connected, you have to change directory to your personal folder. Please, keep in mind that until you change into that folder you won't be able to see any files or folders in a browsing mode. After that go to dated folder and you will see your order file.

Data File Compression

CQG DataFactory system uses *zip* industry standard compression. You will need an application that supports this compression algorithm, e.g. WinZip, Info-ZIP, WinRAR, 7-Zip, etc. We had some reports from customers who tried using Microsoft® Windows® native compression algorithm and it didn't open our data files correctly. Please, remember that Windows algorithm may or may not be 100% compatible with the standard *zip* algorithm. We encourage you to use a dedicated application for that.

Extraction time

ATTENTION! If you need data urgently or by a certain deadline, please call us before placing an order. We can give you an idea when you can expect data to be ready. Please keep in mind that in most cases we are not able to provide data momentarily.

The extraction time of an order is hard to predict. Many factors come into play - number of symbols in the order, timeframe, market activity, etc. While our system is designed to make a best effort at delivering data as soon as possible, **we cannot guarantee delivery time**, nor can we predict exactly when the order is going to be complete.

However, in most cases, your one-time order is placed into extraction queue as soon as payment is confirmed. In case of online credit card payment, your order may already be extracting next minute after you complete the purchase process. If our system is not under heavy load (which may result in additional delay), we may be able to tell you approximately when the order is expected to be complete. Please, don't hesitate to contact us with questions about expected order completion.

Importing data into third-party applications

Our data is delivered in space, tab, and comma-separated ASCII format. In most cases third-party applications you may use for data analysis support import of ASCII data. If you are not sure that

it will, let us know and we will run you a small sample in three different supported formats, so that you can try out the import feature of your software.

If you are trying to use Microsoft® Excel® to process our data, your best choice would be to order a tab-separated, or a comma-separated format. Also, you may want to change the file extension from our product-defined *.ts, *.b01 to *.csv, so that Windows Explorer will launch data file import into Excel automatically. Please, keep in mind that it is known to us that some older versions of Excel do not support more than 65536 lines of data to be imported into one spreadsheet. Our data often contains hundreds and thousands times lines of data than this limit. You may want to consider using file splitting software.

In general, we do not officially support any specific formats that third-party applications work with. If you want a custom data pre-processing, ask us about it and we will recommend companies that offer this service for a fee.

Integration with CQG Integrated Client

If you are a CQG customer, then you may be interested in using historical data from CQG DataFactory imported into your CQGIC. There is a way to do so with the help of XData study. Please, refer to <http://www.cqg.com/Products/Data-Factory/X-Data.aspx> for a description of this study's functionality. Please, keep in mind, that by default data that you order from CQG DataFactory is currently not going to be compatible with XData import format. However, all you have to do besides placing an order for intraday bars is to let us know that you would like to use it with XData. After your order has extracted, we will post-format it and it will be good for XData import.

Pricing, Payment, Discounts, and Refunds

Pricing of CQG DataFactory products is based per month per symbol, and in the case of futures - per month per commodity (including all tradeable contracts).

There is a minimum charge of \$20.00.

You can pay online using any major credit card. If you are paying for subscription, your first month can be paid for online, but after that our billing department will contact you to request credit card information for recurring charges. This is done for your safety because our online system does not store credit card information.

If you are an existing CQG customer, you may request your CQG DataFactory account to be linked to your existing billable account number with CQG.

If you cannot pay with a credit card, you can request a "bill me" type of payment, where you can pay through wire transfer. Your order will be processed and data released after we receive a notification that funds transfer is complete.

First time customers can have a discount of 20%, just use the key word "Web" at checkout. We also may negotiate other types of discounts depending on the quantity of data you are about to order. Please, inquire about a specific rate by contacting CQG DataFactory directly.

CQG DataFactory refund policy is largely based on the End-User License Agreement (the Click-Through Agreement). Please refer to terms and conditions of service there. Refunds can only apply to orders where for any reason data is impossible to retrieve. Limited number of situations where data is considered incomplete or cannot be delivered at all may also qualify for a refund.

Certain cases when your T&S data was delivered fully, but without sub-minute timestamps, may not qualify for a refund, unless you have specifically requested sub-minute timestamp format prior to placing the order and received a confirmation from CQGDataFactory that this data will be delivered with sub-minute timestamps. (Please, see section "Time resolution" for more details).

Please, note, that generally we do not consider inability to use data as a reason for a refund. As stated in License Agreement, CQG has no knowledge of customer's use of the data. If you are unsure whether or not CQG data is suitable for your purposes, you are welcome to request a sample of data before making a purchase. Please, contact us directly if you think you have any other specific reason to dispute charges.

Order Placement step by step HOW-TO

Once you point your browser to <https://www.cqgdatafactory.com/> you can start shopping the CQG data Factory's historical data selection.

To begin, click the "shop data factory now!" button. You will be directed to step 1 of 4. The first step in ordering your data is to select the markets you will need. The most efficient way to search would be by Title, Symbol (which is a CQG symbol), or by the exchange symbol. If you are still having trouble finding what you need you can try searching by exchange. Once you find the

market you're looking for click on the select check box and then select add to my list. You can add as many markets you will need.

1 Select Symbols 1 Select Symbols → 2 Date Range & Data Type → 3 Format & Pricing → 4 Checkout

Symbol Search

	Select	CQG Symbol ▲	Exchange	Title	Exch.Symbol ?	Category
<input type="text" value="All"/>	<input type="checkbox"/>	F.US.BREP	MEFF Renta Variable - Madrid Futures & Options	Repsol YPF	RE	Futures
<input type="text" value="All"/>	<input type="checkbox"/>	F.US.EOEP	Intercontinental Exchange Futures	ICE Heating Oil/Gasoil futures spreads		Futures
<input type="text" value=""/>	<input checked="" type="checkbox"/>	F.US.EP	CME E Mini	E-Mini S&P 500	ES	Futures
<input type="text" value="ep"/>	<input type="checkbox"/>	F.US.EPE	New York Board of Trade	Euro-Canadian Dollar		Futures
<input type="text" value=""/>	<input type="checkbox"/>	F.US.EPEW1	New York Board of Trade	Euro-Canada Dollar Rev Spread (ICE)		Futures
<input type="text" value=""/>	<input type="checkbox"/>	F.US.EPL	Chicago Mercantile Exchange	Euro FX/Polish Zloty - Pit		Futures
<input type="text" value=""/>	<input type="checkbox"/>	F.US.EPW1	CME E Mini	UNASSIGNED		Futures
<input type="checkbox"/> Select/Deselect All				Page 1 of 4 (353 Symbols Found)	Next Page >>	Add to My List

Looking for more data? Submit a Special Request

[Browse](#) [Reset](#)

My List

Select	CQG Symbol	Exchange	Title	Exch.Symbol ?	Category
<input type="checkbox"/>	F.US.EP	CME E Mini	E-Mini S&P 500	ES	Futures

Select/Deselect All [Remove selected](#) 1 Symbol in Cart [One-Time Order >>](#) [Subscription >>](#)

Once you have the full list of every market complete, you can either choose One-Time Order or a Subscription. This will direct you to the second part of the order process. A one time order is a historical data purchase for particular date range (Extract Start and Extract End) beginning on a date of your choice and ending on the current date. You can not select a date in the future. To find out how much data is available hover your cursor over the CQG symbol and a pop up box will appear like seen below.

2 Date Range 1 Select Symbols → 2 Date Range & Data Type → 3 Format & Pricing → 4 Checkout

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 ?
<input type="checkbox"/>	F.US.EP	E-Mini S&P 500	09/09/1997	12/21/2008	Add	<input type="checkbox"/>	<input checked="" type="checkbox"/>

Select/Deselect All [Remove selected](#) 1 Symbol in Cart [Confirm Modifications >>](#)

F.US.EP
Daily data available: from 09/09/1997 to 12/21/2008
Intraday data available: from 10/14/1998 to 12/21/2008
Ticks with volumes available: from 01/01/2001 to 12/21/2008

Expired Symbol

By confirming your modifications you will be directed to the third part of the order process. This is the Format and Pricing section. Here you can give your historical order a name of your choice.

You can select an output format of the following. Space separated, comma separated, tab separated, or classic space separated. Classic format is only recommended for customers that migrated over from our old legacy system. This format does not apply to new customers. Additionally, traders can select trades and settles only and a symbol name format. The symbol format allows you to choose between CQG symbol or Exchange symbol.

③ Format & Pricing ① Select Symbols → ② Date Range & Data Type → ③ Format & Pricing → ④ Checkout

Shopping Cart - One-time Order									
CQG Symbol	Title	Extract From	Extract To	Daily		Intraday			Price
				Bars	V&OI	Bars, min.	T&S	Trade Vol	
F.US.EP	E-Mini S&P 500	01/09/2008	12/21/2008				q	q	\$208.80

Order Options

Order Name:

Output Format: ?

Trades and settles only: ?

Symbol Name Format: ?

« Back 1 Symbol in Cart | Total Cost: \$208.80 Save cart » Buy Now »

⊘ = Expired Symbol

A Subscription order will allow you to receive daily, weekly, or monthly updates beginning on the date of purchase. You can choose to have the subscription end on a particular date or have an open ended subscription that will run until you decide to have it discontinued.

② Date Range ① Select Symbols → ② Date Range & Data Type → ③ Format & Pricing → ④ Checkout

Shopping Cart - Subscription									
① Your data subscription will be extracted after all contracts sessions conclude.									
Select	CQG Symbol	Title	Daily ?		Intraday ?				
			Bars	V&OI	Bars, min.	T&S	Trade Vol		
<input type="checkbox"/>	F.US.EP	E-Mini S&P 500	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
<input type="checkbox"/> Select/Deselect All		<input type="button" value="Remove"/>	<input type="button" value="Symbol Search"/>		1 Symbol in Cart		<input type="button" value="Confirm Modifications »"/>		

⊘ = Expired Symbol

By confirming modifications on this page you will be directed to a similar Format and Pricing page as seen above. There are only three differences here. 1. Choose a frequency of update (daily, weekly, or monthly). 2. Select a start date. 3. You can choose to have an open ended subscription or an ending date of your choice.

Shopping Cart - Subscription							
CQG Symbol	Title	Daily		Intraday		Price per month	
		Bars	V&OI	Bars, min.	T&S		Trade Vol
F.US.EP	E-Mini S&P 500				0	0	\$18.00

Order Options

Order Name:

Frequency of update: ?

Start update on: ?

Stop update on: No, this is an open ended subscription.
 Yes, this subscription will end on: ?

Output Format: ?

Trades and settles only: ?

Symbol Name Format: ?

Note: You will be charged prorated fees for the balance of this month immediately. For subsequent months, your credit card will be charged on the first business day of each month for this month's subscription fees. To cancel your subscription, please e-mail us at least a day before the effective cancellation date.

« Back 1 Symbol in Cart | Total Cost per month: \$18.00 Save cart » Buy Now »

⊗ = Expired Symbol

Now you're ready to purchase your data. You can select buy now and you will be directed to the final step of your order. The checkout page will display your invoice including tax. Once enter your credit card information and finalize your order it will be place in the extraction queue. If you ordered several years of Time and Sales data with Trade volume it could take several days. Where as intraday level data will complete in an hour or two.

④ Checkout
 ① Select Symbols →
 ② Date Range & Data Type →
 ③ Format & Pricing →
 ④ Checkout

Confirm Payment Information

Invoice:	\$209.40
Tax:	\$6.07
Total Amount:	\$215.47
Customer Number	N/A
CC Number:	CQG
CC Holder's First Name:	Kyle
CC Holder's MI:	
CC Holder's Last Name:	Martinez
CC Holder Address Line 1:	1050 17th Street Suite 2000
CC Holder Address Line 2:	
CC Country:	UNITED STATES
CC City/State:	Denver/COLORADO
CC Zipcode:	80205

Preview your order one last time

Note: Please review your order and make sure everything is correct before continuing. Clicking the "Finalize Order" button will complete this transaction. You will be charged for the order in the monthly billing. If you need to cancel or modify your order after you have selected the "Finalize Order" button please call +1 888-233-1173 (US) or +33 1 44 88 21 00 (Europe) or send an e-mail to dfsales@cqq.com.

« Back
 Finalize Order »

Packages

Data can be bundled either by type of commodities, or by exchange, or by other attributes. Bundles, or data packages, are prepared on a per-year basis, and are priced specifically. Please, inquire about any special bundle request you may have.

Continuation data.

Normally, futures data is delivered with all tradeable contracts that were active within a timeframe ordered. However, at a special request, CQG DataFactory can produce a continuation data. There will be a surcharge for this type of data in the amount of 10% of the total order price (before taxes).