

Historical Futures Data

Our historical intraday futures data sets are available for the below 100 tickers. Each data-set is comprised of 1-minute, 5-minute, 30-minute and 1-hour intraday bars (open / high / low / close / volume).

Data Format

Each data-set includes both individual futures contracts and a continuous futures data series. The continuous futures data series is a single series of chained front-month contracts which are adjusted to avoid price jumps on roll-dates (this series is ideally suited for backtesting trading strategies).

Updates

We update the continuous unadjusted dataset daily, the adjusted dataset as well as the individual contracts are updated weekly. We update all the historical futures data sets weekly. The updated data from the prior week is available by Monday morning EST for download. Customers are entitled to three months of free updates.

All datasets are available for immediate download and samples are available for each.

All the futures tickers can be bulk purchased in the [Futures Bundle](#).

1 Month SOFR Futures (SR1) - Available only in the [Most Active Futures Bundle](#)

10-Year Long Gilt Futures (G) - Available only in the [Most Active Futures Bundle](#)

[10-Year Treasury Note Futures \(ZN\)](#)

[2-Year Treasury Note Futures \(ZT\)](#)

3 Month SOFR Futures (SR3) - Available only in the [Most Active Futures Bundle](#)

3 Month Sterling Futures (L) - Available only in the [Most Active Futures Bundle](#)

[30 Day Fed Funds Future \(ZQ\)](#)

30 Year US Treasury Bond Future (US) - Available only in the [Most Active Futures Bundle](#)

[5-Year Treasury Note Futures \(ZF\)](#)

AEX Mini (MAX) - Available only in the [Most Active Futures Bundle](#)

Aluminum (ALI) - Available only in the [Most Active Futures Bundle](#)

Amsterdam Index Futures (FTI) - Available only in the [Most Active Futures Bundle](#)

[Australian Dollar Futures \(A6\)](#)

BEL 20 (BFX) - Available only in the [Most Active Futures Bundle](#)

[Bitcoin Futures \(BTC\)](#)

[Brazilian Real Futures \(BR\)](#)

[Brent Last Day Financial Futures \(BZ\)](#)

[British Pound Futures \(B6\)](#)

CAC 40 Mini (MFC) - Available only in the [Most Active Futures Bundle](#)

CAC40 Futures (FCE) - Available only in the [Most Active Futures Bundle](#)

[Canadian Dollar Futures \(AD\)](#)

Canola Futures (RS) - Available only in the [Most Active Futures Bundle](#)

Cash-settled Butter (CB) - Available only in the [Most Active Futures Bundle](#)

Cash-Settled Cheese (CSC) - Available only in the [Most Active Futures Bundle](#)

Class III Milk (DC) - Available only in the [Most Active Futures Bundle](#)

Cocoa (New York) (CC) - Available only in the [Most Active Futures Bundle](#)

Cocoa Futures (London) (C) - Available only in the [Most Active Futures Bundle](#)

Coffee Futures (KC) - Available only in the [Most Active Futures Bundle](#)

[Copper Futures \(HG\)](#)

Corn Futures (ZC).

Corn Mini Futures (XC) - Available only in the [Most Active Futures Bundle](#)

Cotton #2 Futures (CT) - Available only in the [Most Active Futures Bundle](#)

Crude Oil WTI Futures (CL).

DAX Futures (FDAX) - Available only in the [Most Active Futures Bundle](#)

DivDAX (FDIV) - Available only in the [Most Active Futures Bundle](#)

Dow Futures Mini (YM).

E-mini Energy Select Sector Futures (XAE).

E-mini Euro FX (E7) - Available only in the [Most Active Futures Bundle](#)

E-mini Financial Select Sector Futures (XAF).

E-mini Industrial Select Sector Futures (XAI).

E-mini Japanese Yen (J7) - Available only in the [Most Active Futures Bundle](#)

E-mini Nasdaq-100 Futures (NQ).

e-Mini Russell 2000 (RTY).

e-Mini S&P 400 Midcap Futures (EW).

E-mini S&P 500 ESG Futures (ESG) - Available only in the [Most Active Futures Bundle](#)

E-Mini S&P 500 Futures (ES).

Ethanol Futures (ZK) - Available only in the [Most Active Futures Bundle](#)

Ether Micro (MET) - Available only in the [Most Active Futures Bundle](#)

Euro Bobl Futures (FGBM) - Available only in the [Most Active Futures Bundle](#)

Euro BTP Long-Bond Futures (FBTP) - Available only in the [Most Active Futures Bundle](#)

Euro Bund Futures (FGBL) - Available only in the [Most Active Futures Bundle](#)

Euro FX Futures (E6).

Euro Stoxx 50 Futures (FESX) - Available only in the [Most Active Futures Bundle](#)

Euro-BONO Futures (FBON) - Available only in the [Most Active Futures Bundle](#)

Euro-British Pound Futures (RP).

Euro-Buxl (FGBX) - Available only in the [Most Active Futures Bundle](#)

Eurodollar Futures (ED).

Euro-OAT (FOAT) - Available only in the [Most Active Futures Bundle](#)

Euro-Schatz (FGBS) - Available only in the [Most Active Futures Bundle](#)

Feeder Cattle Futures (GF) - Available only in the [Most Active Futures Bundle](#)

FTSE 100 Futures (FTUK) - Available only in the [Most Active Futures Bundle](#)

FTSE 100 Index Total Return Futures (FTDD) - Available only in the [Most Active Futures Bundle](#)

Gold Futures (GC).

Henry Hub Natural Gas Futures (NG).

INR/USD (Indian Rupee / USD) (SIR) - Available only in the [Most Active Futures Bundle](#)

ISEQ 20 (ISE) - Available only in the [Most Active Futures Bundle](#)

Japanese Yen Futures (J1).

KRW/USD (Korean Won / USD) (KRW) - Available only in the [Most Active Futures Bundle](#)

Lean Hog Futures (HE).

Live Cattle Futures (LE).

Mexican Peso Futures (MP).

Micro Bitcoin Futures (MBT) - Available only in the [Most Active Futures Bundle](#)

Micro DAX (FDXS) - Available only in the [Most Active Futures Bundle](#)

Micro E-mini Nasdaq-100 Futures (MNQ).

Micro E-mini Russell 2000 Index Futures (M2K).

Micro E-mini S&P 500 Futures (MES).

Micro Gold Futures (MGC) - Available only in the [Most Active Futures Bundle](#)

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Mid-Term Euro-BTP Futures (FBTM) - Available only in the [Most Active Futures Bundle](#)

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[Natural Gas Henry Hub Last-day Financial Futures \(HH\)](#)

Natural Gas Mini Futures (QG) - Available only in the [Most Active Futures Bundle](#)

New Zealand Dollar Futures (N6) - Available only in the [Most Active Futures Bundle](#)

Nikkei 225 Dollar Futures (NKD) - Available only in the [Most Active Futures Bundle](#)

Nikkei 225 Yen Futures (NIY) - Available only in the [Most Active Futures Bundle](#)

Norwegian Krone (NOK) - Available only in the [Most Active Futures Bundle](#)

[NY Harbor ULSD \(Heating Oil\) Futures \(HO\)](#)

Oats Futures (ZO) - Available only in the [Most Active Futures Bundle](#)

Orange Juice Futures (OJ) - Available only in the [Most Active Futures Bundle](#)

[Palladium Futures \(PA\)](#)

[Platinum Futures \(PL\)](#)

Pork Cutout (PRK) - Available only in the [Most Active Futures Bundle](#)

PSI 20 (PSI) - Available only in the [Most Active Futures Bundle](#)

[Random Length Lumber Futures \(LBS\)](#)

[RBOB Gasoline Futures \(RB\)](#)

Robusta Coffee Futures (RM) - Available only in the [Most Active Futures Bundle](#)

Rough Rice Futures (ZR) - Available only in the [Most Active Futures Bundle](#)

[Russian Ruble Futures \(RU\)](#)

S&P GSCI Futures (GSCI) - Available only in the [Most Active Futures Bundle](#)

Short-Term Euro-BTP (FBTS) - Available only in the [Most Active Futures Bundle](#)

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[Soybean Futures \(ZS\)](#)

[Soybean Meal Futures \(ZM\)](#)

[Soybean Oil Futures \(ZL\)](#)

STOXX Europe 600 Index (FXXP) - Available only in the [Most Active Futures Bundle](#)

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U.S. MIDWEST DOMESTIC HOT-ROLLED COIL STEEL (CRU) INDEX (HRC) - Available only in the [Most Active Futures Bundle](#)

[Ultra 10-Year US Treasury Note Futures \(TN\)](#)

[Ultra US Treasury Bond Futures \(UB\)](#)

US Dollar Index Future (DX) - Available only in the [Most Active Futures Bundle](#)

USD/OFFSHORE RMB Continuous Backadjusted (CNH) - Available only in the [Most Active Futures Bundle](#)

[VIX Futures \(VX\)](#)

VSTOXX Futures (FVSA) - Available only in the [Most Active Futures Bundle](#)

[Wheat Futures \(ZW\)](#)