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Is Historical and Real-time Futures Data Included?

We often receive questions about **futures** data. The usual question is whether Sierra Chart includes futures data and how to obtain futures data.

Sierra Chart software Service Packages, Standard and Advanced, and the [trial](#) package do include [historical](#) futures data through the [Sierra Chart Historical Data Service](#) (Follow the instructions on the page linked to, to get started using that service. [This is a very good first step to get delayed futures data that periodically updates.](#)). Use the Sierra Chart Historical Data Service for historical futures data and for demonstration purposes to get to know the software. The Sierra Chart Historical Data Service is included in the free Sierra Chart trial. You can [Replay](#) this historical data and perform [Simulated Trading](#) with it.

Real-time futures data is [not included](#) with the Sierra Chart Service Packages, and is instead supported and provided by many of the Data and Trading services that provide futures trading and futures data feeds, which are listed in the [Supported Data/Trading Services](#) section. Many of the supported Trading services will provide a [temporary trial](#) for you to receive real-time futures data. Check with them about this. These are external services.

[Sierra Chart has no support of any kind for TD Ameritrade or Think or Swim.](#)

Futures data is [also](#) provided by the [Denali Exchange Data Feed](#). This is a Sierra Chart service included

with some of the Service Packages. This service is not included in the free trial.

To take advantage of reduced exchange fees from the CME (Chicago Mercantile Exchange) you need to have a trading account when using one of the Sierra Chart data feeds. More information can be found in the [Understanding and Accessing Data From the CME, CBOT, NYMEX, COMEX Exchanges](#) section.

With a funded futures trading account, typically you will pay 3.25 to 15.75 USD per month for Chicago Mercantile Exchange (CME) fees. Without a futures trading account the costs can potentially go up to 462 USD per month (122.00 USD/month for the CME, CBOT, NYMEX, COMEX individually) if you want access to all of the CME futures contracts across all four market data centers in real-time. However, for the major stock index futures (like ES, NQ, and others), the cost will be 66.00 USD per month for the CME exchange fee if you do not have a trading account.

Therefore, you can see it is advantageous cost wise to have a futures trading account in the case of CME, CBOT, NYMEX, COMEX futures. With some brokers you can open an account with as little as 100 USD.

The **EUREX** has a more reasonable exchange fee for 21 USD per month. It is not dependent on whether you have a trading account or not. This is also true of other exchanges as well. A funded trading account is not required for other exchanges. The requirement for a funded futures trading account only applies to CME, CBOT, NYMEX, COMEX.

If you still have confusion about this particular subject, read this page in its *entirety* and figure things out for yourself. Do not contact Sierra Chart about this. Or you can post a message for other users on the [Support Board](#) and make sure you post it as a "User Discussion". Sierra Chart support may or may not respond to it. Or perhaps other users will.

We wish this were an easy subject, but because exchanges tightly control their market data and have various rules regarding the use of their real-time data, is the basic reason that this becomes so complicated. The complexity of this is a common complaint in the industry.

If exchanges did not have strict rules and high costs for accessing their real-time market data, then it would be a very easy thing for Sierra Chart to provide a single unified server to provide market data across a large array of exchanges consistently and reliably.

So to summarize, the Sierra Chart Service Packages and do not themselves include real-time futures data but they support Data and Trading services that do provide this data. Only streaming delayed and historical futures data is included.

How Much Does Futures Data Cost?

This section explains the cost of real-time futures data.

There is no additional cost for historical futures data. Historical futures data is included with all Sierra Chart Service Packages.

Real-time futures data is an additional cost to the cost of a Sierra Chart [Service Package](#) and can be provided either by the **Sierra Chart Exchange Data Feed** or an external [Data or Trading service](#) (most common).

Cost for Real-Time Futures Data When Using External Trading Service

An external trading service refers to a Trading service supported by Sierra Chart where you have a live funded trading account with which Sierra Chart can connect to access the real-time futures data it provides.

The following are the costs in this case:

- Monthly connection fee charged by the Trading service. Contact your Trading services provider to find out what this fee is.
- Plus the cost of Exchange Fees. You need to contact the Trading service you are using for the specific cost of these market data Exchange Fees.

This generally is going to be the lowest-cost option for real-time futures data.

Cost for Real-Time Futures Data When Using one of the Sierra Chart Data Feeds *with* a Futures Trading Account

- Cost of a Service Package which includes the **Denali Exchange Data Feed**. Refer to [Denali Exchange Data Feed Pricing](#).
- Plus the cost of Exchange fees. For the cost of exchange fees, refer to [Supported Exchanges](#). Since you have a futures Trading account, you can take advantage of the lower-priced **CME Group** exchange fees.

Cost for Real-Time Futures Data When Using one of the Sierra Chart Data Feeds *without* a Futures Trading Account

- Cost of a Service Package which includes the **Denali Exchange Data Feed**. Refer to [Denali Exchange Data Feed Pricing](#).
- Plus the cost of Exchange fees. For the cost of exchange fees, refer to [Supported Exchanges](#). Without a funded futures Trading account it is not possible to take advantage of the lower-priced **CME Group** Exchange fees. You will have to pay more for CME Group (CME, NYMEX, COMEX, CBOT) real-time data. This is the least desirable way to access real-time futures data from the CME.

Alternative to Futures Data

Since futures exchanges only make real-time futures data available to customers for monthly fees or may require a funded trading account for reduced exchange fees, then if you wish to do practice trading and not open a trading account with a Trading service, or you do not want to pay extra for the exchange fees, then we recommend using the [Delayed Exchange Data Feed](#).

Still Confused?

If you want to receive real-time futures data and if you are still confused about the information on this

page, and if you have a funded futures trading account with a futures broker/trading service, then start an [Account Support Ticket](#) to contact Sierra Chart support. Let us know who that broker is and that you want to access real-time futures data.

If we determine that the particular futures broker/trading service you have an account with is supported by Sierra Chart, then we will provide you the setup instructions to use that Trading service.

If you want to receive real-time futures data and you are still confused about the information on this page, and you do not have a funded futures trading account with a supported futures broker/trading service, then follow through the [Denali Exchange Data Feed](#) Setup Instructions.

The CME Group related exchange fees are free until the end of the month they are activated in. If you want real-time data for the S&P 500 mini Futures (ES) or the E-mini NASDAQ 100 Futures (NQ), you need to activate the **CME E-mini (For users without a trading account)** exchange. After the first month, the cost of that exchange fee is 66.00 USD per month if you do not have a trading account.

I Want Real-time Futures Data, I am Not Happy and I Want to Talk to Someone

You need to understand that real-time futures data is controlled by exchanges and they set the policies. These policies are irrational and greedy. Sierra Chart does not set these policies. You need to read through the information on this page and understand this subject. It is your responsibility to learn the information on this page. This is not difficult.

If you are not going to read this information on this page, then in general it is not worth our time to spend time on the telephone regarding this subject. We waste far too much time explaining real-time futures data and handling the associated problems. The information on this page is a manifestation of exchange policies. It is a complicated subject, but you need to take the time to read this page.

We have taken far too much abuse related real-time futures data and all of the side effects of these garbage policies from the exchanges. If you are looking to complain, do not complain to us. Direct your complaint towards the exchanges. It does not help to complain to us or tell us things are too complicated. Your complaint belongs with the exchanges.

Let us give you a particular scenario of why we will not talk to someone on the phone about this. Let's say you do not have a funded futures trading account, and you want real-time data for the S&P 500 futures and crude oil futures. You thought you could get this for 24 USD a month and then you learn that the real cost is going to be another 162 USD a month. You then say that this is not worth it, and you want a refund. Why are we going to be on the phone trying to sell services that we receive nothing for and are ridiculously overpriced? Not only do we not earn any money on exchange fees. We do not earn any money on the data feed itself either.

You should have also been aware of what is included in the [Service Packages](#). In no case does it say real-time futures data is included in the Service Package prices. What is included is clearly specified.

You also should be aware that there are [alternatives to futures data](#) including the [Delayed Exchange Data Feed](#).

The first thing that you should do is read the information on this page and then refer to the [Still](#)

[Confused?](#) section.

If you are getting upset because you incorrectly believed that a Sierra Chart Service Package includes real-time futures data, you do not have a trading account with a supported futures broker, you just want that real-time futures data, you think the problem is with Sierra Chart and want to talk with someone, you need to realize that the Sierra Chart Service Packages do not include real-time futures data but support this real-time futures data through the [Denali Exchange Data Feed](#).

However, the Service Packages do include [delayed streaming futures data](#).

Do Not Complain! / Zero Tolerance Policy

If you have a complaint about the information on this page and the exchange fees that the exchanges want, and the complexity and high costs that exchanges like the CME introduce, take your complaint to the exchanges. Do not communicate this to Sierra Chart support. Otherwise, we will not respond! We have a zero-tolerance policy in this regard.

Also, the complaints we have are not just from us. We do maintain contacts with data providers, trading services, and others, and over the years we do hear the same type of complaints as well from them. We are probably much more outspoken than others, but the frustration does indeed exist with our partners as well.

Delayed Data

An alternative to real-time futures data that is available to all Sierra Chart users is the new [Delayed Exchange Data Feed](#) now available for the CME, CBOT, NYMEX, COMEX, EUREX, CBOE Futures exchanges.

For other exchanges, there is delayed historical data provided which can be set to update as often as every 20 minutes and the latest data will be 10 minutes delayed.

For complete instructions for this periodically updating historical data, refer to the [Setup Instructions](#) for that service and be sure to follow the last step which explains how to do this.

Denali Exchange Data Feed Related

Denali Exchange Data Feed Trial

This section describes using the Denali Exchange Data Feed for real-time data, for free for the first month. However, due to various complications involving CME exchange fees, and subsequent restrictions which will create a support burden upon us and frustrate you we strongly advise you to instead use the new [Delayed Exchange Data Feed](#) now available to evaluate Sierra Chart data feed performance, for the CME, CBOT, NYMEX, COMEX, EUREX, CBOE Futures exchanges.

The [Denali Exchange Data Feed](#) is a data feed provided by Sierra Chart which provides real-time and historical data from the CME, CBOT, NYMEX, COMEX, EUREX, CBOE Futures exchanges.

This data feed is low cost.

If you have not used this data feed at all or you have not used it within the last year, you can get a free trial for real-time data from the CME, CBOT, NYMEX, COMEX exchanges until the end of the current month. The exchange fees provide a free trial.

To use this data feed, refer to the [Setup Instructions](#).

If you do not have a funded futures trading account and you require real-time data from CME, CBOT, NYMEX, and/or the COMEX, then you need activate one or more of the following exchanges. If you do not activate one of these exchanges you will not receive real-time data and the data will be delayed instead.

- **CME (For professionals and users without a trading account): Price 122.00 USD/month.**
- **CBOT (For professionals and users without a trading account): Price 122.00 USD/month.**
- **COMEX (For professionals and users without a trading account): Price 122.00 USD/month.**
- **NYMEX (For professionals and users without a trading account): Price 122.00 USD/month.**
- Or for ES and NQ stock index futures, activate **CME E-mini, For professionals and users without a trading account: Price 66.00 USD/month.**

If you do have a funded futures trading account with a supported Trading service and you require CME, CBOT, NYMEX and COMEX data, then you can activate the following exchange: **Full CME Group (CME, CBOT, COMEX, NYMEX) for nonprofessional Trading accounts - Price 3.25 USD/month**, instead of all of the costly exchanges above.

Available CME Exchanges When Using a Supported Trading Service

If you are using the [Denali Exchange Data Feed](#), and you are a nonprofessional and want to use the lower cost [nonprofessional CME, CBOT, COMEX, NYMEX exchange fees](#), then due to CME Group rules, you need to have a live and funded trading account with or through one of the following supported brokers or supported trading platform services:

- Interactive Brokers Live account
- Sierra Chart Futures Order Routing Services including [Teton](#)
- CQG Live account
- Rithmic Live account

Demo/simulation trading accounts do not count towards this requirement.

Sierra Chart also needs to be able to connect to that trading account at least [once per month](#).

If you do not have a funded trading account with one of the above Trading Services or Trading Platform Services and are not able to connect to that account in Sierra Chart, then instead you need to use the [CME Exchange Fees for Professionals and Users Without a Supported Trading](#)

[Account](#).

CME Exchange Fees for Professionals and Users Without a Supported Trading Account

When you require real-time exchange data, then you will need to use the [Denali Exchange Data Feed](#). If you do not have a live funded trading account with one of the supported Trading services Sierra Chart works with and you want to activate one or more of the CME/CBOT/NYMEX/COMEX exchanges, then you need to activate one or more of these specific exchange fees listed below.

These exchanges also have a trial until the end of the month they are activated in. Therefore, there is no cost the first month they are activated in. Understand that. However, there will be a cost the following month.

- CME, For professionals and users without a trading account: Price 122.00 USD/month
- CME E-mini, For professionals and users without a trading account: Price 66.00 USD/month
- CBOT, For professionals and users without a trading account: Price 122.00 USD/month
- CBOT E-mini, For professionals and users without a trading account: Price 44.00 USD/month
- COMEX, For professionals and users without a trading account: Price 122.00 USD/month
- NYMEX, For professionals and users without a trading account: Price 122.00 USD/month

For a list of the symbols each of these exchange fees supports, go to Sierra Chart and select **File >> Find Symbol**. There are subsections for each of the different Futures exchanges. Expand the lists to see the supported symbols.

If you are a nonprofessional as defined by the exchange but do not have a trading account with a supported Trading service, then a solution to avoid paying the professional fees listed above is to follow the [Easy Solution to CME Funded Trading Account Requirement](#). In this case you can take advantage of the [Available CME Exchanges When Using a Supported Trading Service](#) assuming you are actually a nonprofessional.

Explanation of Different CME Exchange Fees

Below are some of the various CME exchange fees with descriptions for each one which effectively explain the differences.

- **CME, For professionals and users without a trading account:** The cost of this is 122.00 USD/month. This can be used by professionals and nonprofessionals. It includes all of the symbols listed by the CME except for NYMEX, CBOT, or COMEX. No other symbols are included. Contact the Chicago Mercantile exchange for the explanation about what is a professional and nonprofessional. That is not within the scope of this document and Sierra

Chart support will refuse to answer this question. Market depth data is included.

- **Full CME Group (CME, CBOT, COMEX, NYMEX) for nonprofessional Trading accounts:** The cost of this is 3.25 USD/month. This can be used by nonprofessionals only. And requires a funded trading account with one of the supported Trading services. Refer to [Available CME Exchanges When Using a Supported Trading Service](#) for further information about the requirement for a funded trading account. All non-pit traded symbols are supported from the CME, CBOT, COMEX, NYMEX exchanges. Market depth data is not included.
- **CME with Market Depth for nonprofessional Trading accounts:** The cost of this is 11.00 USD/month. This can be used by nonprofessionals only. And requires a funded trading account with one of the supported Trading services. Refer to [Available CME Exchanges When Using a Supported Trading Service](#) for further information about the requirement for a funded trading account. It includes all of the symbols listed by the CME except for NYMEX, CBOT, or COMEX. No other symbols are included. Market depth data is included
- **CME E-mini (For users without a trading account):** The cost of this is 66.00 USD/month. This can be used by professionals and nonprofessionals. It includes all of the E-mini symbols. No other symbols are included. Market depth data is included.

*Last modified Wednesday, 22nd February, 2023.