



CME Datamine™

EOD FAQ

8/26/2013

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

CME Group is a trademark of CME Group Inc. The Globe Logo, CME, Chicago Mercantile Exchange, Globex, iLink, E-mini, CME EOS Trader, Galax-C, FirmSoft, CME DataSuite, and CME DataMine are trademarks of Chicago Mercantile Exchange Inc. New York Mercantile Exchange, NYMEX, miNY, and ClearPort are registered trademarks of the New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc.

FIX™ and FAST™ are trademarks of FIX Protocol Limited. FIX/FASTsm is a service mark of FIX Protocol Limited.

Dow Jonessm, Dow Jones AIG Commodity Indexsm, The Dowsm, Dow Jones Industrial Averagesm, and DJIAsm are service marks of Dow Jones & Company, Inc. and American International Group, Inc. (AIG) and have been licensed for use for certain purposes by the Board of Trade of the City of Chicago, Inc (CBOT®). CBOT futures and options on futures contracts based on the Dow Jones Industrial Averagesm are not sponsored, endorsed, sold or promoted by Dow Jonessm, and Dow Jonessm makes no representation regarding the advisability of trading such product(s).

BM&FBOVESPA™ is a trademark of BM&FBOVESPA, KRX™ is a trademark of Korea Exchange, DME™ is a trademark of Dubai Mercantile Exchange, BMD™ is a trademark of Bursa Malaysia, BMV™ is a trademark of Bolsa Mexicana De Valores.

Standard & Poor's, S&P®, S&P 500®, S&P-GSCI™, S&P-GSCI Spot Index™, S&P-GSCI Excess Return Index™, S&P-GSCI Total Return Index™, S&P-GSCI Non-Energy Excess Return Index™, S&P-GSCI Light Energy Excess Return Index™, S&P-GSCI Livestock Excess Return Index™, S&P-GSCI Industrial Metals Excess Return Index™, S&P-GSCI Energy Excess Return Index™, S&P-GSCI WTI Oil Excess Return Index™, S&P-GSCI Natural Gas Excess Return Index™, S&P-GSCI Grains Excess Return Index™, S&P-GSCI Agricultural Excess Return Index™, Standard & Poor's®, Standard & Poor's 500™, 500™, S&P 100®, Standard & Poor's 100™, S&P MidCap 400™ Index, S&P SmallCap 600™ Index, S&P 500/CITIGROUP Growth Index™, S&P 500/CITIGROUP Value Index™, Standard & Poor's 500/CITIGROUP Value Index™, S&P Energy Stock Price Index™, Standard & Poor's Energy Stock Price Index™, Standard & Poor's Financial Stock Price Index™, S&P High Technology Stock Price Index™, Standard & Poor's High Technology Stock Price Index™, S&P Public Utility Stock Price Index™, Standard & Poor's Public Utility Stock Price Index™, S&P Consumer Staple Stock Price Index™, Standard & Poor's Consumer Staple Stock Price Index™, S&P Transportation Stock Index™, Standard & Poor's Transportation Stock Price Index™, S&P Euro Index™, S&P Euro Plus Index™, S&P 500 GICS Sector Indices™, SPDR®, Standard & Poor's Depositary Receipts™, S&P Asia™, Bxy Trakrs™ are trademarks of The McGraw-Hill Companies, Inc. and have been licensed for use by Chicago Mercantile Exchange Inc.

Eris Exchange and the Eris Logo are registered trademarks of Eris Exchange, LLC. Eris SwapBook, Eris BlockBox, and Eris PAI are trademarks of Eris Exchange, LLC.

All other trademarks are the property of their respective owners.

The information within this site has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this brochure are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

Copyright © 2013 CME Group Inc. All rights reserved.

End of Day Files: Frequently Asked Questions

Q: How are these files delivered?

A: EOD files are delivered to a private FTPS directory.

Q: What should I expect for the file name?

A: EOD files delivered via subscription service adhere to the following naming convention

- [DATA TYPE]_[TRADE DATE]_[SUFFIX]. Example: EOD_20120921_P.zip
- Data Type:
 - Data Type will be EOD if your product set does not include all products on the exchange level.
 - Data type will be EODE if your product set includes all products for an exchange.
- Trade Date:
 - The date in the file name matches the trade date associated with the data in the file.
 - The date in the file name is in YYYYMMDD format.
- Suffix:
 - E is associated with the earliest file that is sent. This file contains settlement data only.
 - P is associated with the preliminary file that is sent at the end of the trade date.
 - F is associated with the final file sent the morning of the next trade date.

Q: What time are these files delivered?

A: E files will arrive at approximately 5:30 PM CT. P files will arrive at approximately 9:30 PM CT. F files will arrive at approximately 9:30 AM CT the next trade date.

Q: When will I get my F file for Friday trade dates?

A; The following Monday morning.

Q: How many files will I receive for a given trade date?

A: You will receive three files for a given trade date.

Q: Will I always get a P file?

A: Yes. You will always receive a P file.

Q: What is the difference between the P and F files?

A: The F file contains adjusted open interest.

Q: Will the F file contain only the contracts that have adjusted open interest?

A: No. The file will contain every contract in your product set.

Q: Why do you deliver all of the products again, and not just those with adjusted open interest?

A: After the process to update open interest, all of the values can be considered final. By delivering all of the information in a single file, the user can decide whether to take the P file and then update it if an F file is received, or to only consume the P file.

Q: If the open interest can be adjusted, can any of the other values be adjusted as well?

A: No. All values in the P file with the exception of open interest are final for that trade date. Only the open interest could be updated the next morning.

Q: What are all these new volumes?

A: Further definition can be found in the CME Glossary:
<http://www.cmegroup.com/education/glossary.html>

Q: Why is underlying product code populated with 0s?

A: This is a known issue that the team is working to resolve.

Q: Are zero values possible or valid depending on the model used?

A: They are not valid or possible. Any zero values in the data would be missing due to a bug.

Q: Is the volatility calculated by yield or price?

A: Price

Q: What is the interest rate used in the calculation?

A: Zero interest rate.

Q: How does SPAN work in relation to implied volatility?

A: SPAN uses them for Risk Array and composite delta calculations

Q: Is the implied volatility calculated from the intra-day price movement or the final settlement price?

A: Settlement price

Q: Are the implied volatility numbers fractional or percentages? (i.e. 0.4792 or 47.92%)

A: Fractional